ELSEVIER

Journal of Econometrics 100 (2001) 153–275

JOURNAL OF Econometrics

www.elsevier.nl/locate/econbase

Master indices

Subject index

Journal of Econometrics volumes 76–99

Compiled by
Linda Anderson-Courtney
University of Wisconsin-Milwaukee

The subject index uses keywords as the basis for its organization. This allows the user a wide choice of words or phrases to look for when trying to locate an article on a particular topic. It also gives the user quick access to other articles concerning the same topic. There are two types of keywords used – those that result from a word in the title of an article and those that result from an important word or phrase describing the contents of an article. All keywords are listed in alphabetical order. They are also printed in italicized type to set them apart from the rest of the title. An example will make this procedure clear:

Identification.

Business cycle analysis without much theory: A look at structural Vars. Thomas F. Cooley and Mark Dwyer. 83 (1998) 57–88

Censoring of outcomes and regressors due to survey nonresponse: ____ and estimation using weights and imputations. Joel L. Horowitz and Charles F. Manski. 84 (1998) 37–58

Estimation of censored linear errors-in-variables models. Liqun Wang. 84 (1998) 383–400

Semiparametric ____ and heterogeneity in discrete choice dynamic programming models. Christopher R. Taber. 96 (2000) 201–229

Identification and Kullback information in the GLSEM. Phoebus J. Dhrymes. 83 (1998) 163–184

Identifying restriction * Block recursion and structural vector autoregressions. Tao Zha. 90 (1999) 291–316

The last entry is for the keyword *Identifying restriction.* There is only one article for which it is a keyword. In this case, both the keyword and the title appear on the same line, separated by an asterisk (*). If a keyword is used for more than one article, as is the case with *Identification*, the keyword is listed on one line and all titles using this keyword are listed below. If the keyword is the first word of an article it is italicized and the remainder of the title follows. When a word, which is in the title of an article, is used as the keyword, it is omitted from the article title and replaced by ____ which shows exactly where in the title the keyword fits in. For example, in:

Semiparametric ____ and heterogeneity in discrete choice dynamic programming models. Christopher R. Taber. 96 (2000) 201–229

0304-4076/01/$ - see front matter © 2001 Elsevier Science S.A. All rights reserved.
PII: S0304-4076(00)00081-6

The ____ stands for *identification*. Thus, the complete title is "Semiparametric identification and heterogeneity in discrete choice dynamic programming models." The author is Christopher R. Taber and the article appears in Volume 96, 2000, on pages 201–229.

The author index follows the subject index in this issue. It is also in alphabetical order by author's name.

Across-regime correlation * Learning about the ____ in switching regression models. Gary Koop and Dale J. Poirier. 78 (1997) 217–227

Acute myocardial infarction * The marginal cost effectiveness of medical technology: A panel instrumental variables approach. Mark McClellan and Joseph P. Newhouse. 77 (1997) 39–64

Adaptivity * Efficient estimation in semiparametric GARCH models. Feike C. Drost and Chris A.J. Klaassen. 81 (1997) 193–221

Additive outlier approach * Missing observations in ARIMA models: Skipping approach versus ____. Victor Gomez, Agustin Maravall and Daniel Pena. 88 (1999) 341–363

Adjusted estimates * and Wald statistics for the AR(1) model with constant. Pekka Pere. 98 (2000) 335–363

Adjusted profile likelihood * Adjusted estimates and Wald statistics for the AR(1) model with constant. Pekka Pere. 98 (2000) 335–363

Aggregation * Cross-sectional ____ of nonlinear models. K.J. van Garderen, K. Lee and M.H. Pesaran. 95 (2000) 285–331

Agricultural supply response * Why are estimates of ____ so variable? Francis X. Diebold and Russell L. Lamb. 76 (1997) 357–373

AIDS epidemic * Does the ____ threaten economic growth? David E. Bloom and Ajay S. Mahal. 77 (1997) 105–124

Airline safety * Debt, moral hazard and ____: An empirical evidence. Georges Dionne, Robert Gagne, Francois Gagnon and Charles Vanasse. 79 (1997) 379–402

Aitken estimator * Further consequences of viewing LIML as an iterated ____. Ghuanming Gao and Kajal Lahiri. 98 (2000) 187–202

Allais intensities * Exact small-sample inference in stationary, fully regular, dynamic demand models. Philippe J. Deschamps. 97 (2000) 51–91

Allocative inefficiency * Modeling ____ in a translog cost function and cost share equations: An exact relationship. Subal C. Kumbhakar. 76 (1997) 351–356

Ambiguity * Identification problems and decisions under ____: Empirical analysis of treatment response and normative analysis of treatment choice. C.F. Manski. 95 (2000) 415–442

American options with stochastic dividends and volatility: A nonparametric investigation. M. Broadie, J. Detemple, E. Ghysels and O. Torres. 94 (2000) 53–92

Analysis of covariance * Bayesian and non-Bayesian solutions to ____ models under heteroscedasticity. Malwane M.A. Ananda. 86 (1998) 177–192

Anthropometrics

Health and wages: Evidence on men and women in urban Brazil. Duncan Thomas and John Strauss. 77 (1997) 159–185

The effects of improved nutrition, sanitation, and water quality on child health in high-mortality populations. Lung-fei Lee, Mark R. Rosenzweig and Mark M. Pitt. 77 (1997) 209–235

Anticipatory pricing * Maximum score estimation of disequilibrium models and the role of anticipatory price setting. Walter J. Mayer and Robert E. Dorsey. 87 (1998) 1–24

Applied Bayesian inference * Measuring information loss due to inconsistencies in duration data from longitudinal surveys. Charles J. Romeo. 78 (1997) 159–177

Approximate maximum likelihood * An introduction to stochastic unit-root-processes. Clive W.J. Granger and Norman R. Swanson. 80 (1997) 35–62

AR(1) * Approximate bias correction in econometrics. James G. MacKinnon and Anthony A. Smith. 85 (1998) 205–230

AR(1) model * Adjusted estimates and Wald statistics for the ____ model with constant. Pekka Pere. 98 (2000) 335–363

ARCH models

Estimating continuous-time stochastic volatility models of the short-term interest rate. Torben G. Andersen and Jesper Lund. 77 (1997) 343–377

Testing for GARCH effects: A one-sided approach. Antonis Demos and Enrique Sentana. 86 (1998) 97–127

ARCH Tobit models * Estimation of dynamic and ____. Lung-fei Lee. 92 (1999) 355–390

ARFIMA models

Bayesian analysis of long memory and persistence using ____. Gary Koop, Eduardo Ley, Jacek Osiewalski and Mark F.J. Steel. 76 (1997) 149–169

Indirect estimation of ARFIMA and VARFIMA models. V.L. Martin and N.P. Wilkins. 93 (1999) 149–175

ARIMA models

Estimation error and the specification of unobserved component models. A. Maravall and C. Planas. 92 (1999) 325–353

Missing observations in ____: Skipping approach versus additive outlier approach. Victor Gomez, Agustin Maravall and Daniel Pena. 88 (1999) 341–363

ARMA errors * Adaptive estimation of cointegrating regressions with ____. Douglas J. Hodgson. 85 (1998) 231–267

ARMA estimation * Testing for r versus r − 1 cointegrating vectors. Andy Snell. 88 (1999) 151–191

ARMA models * Bayesian estimation of switching ____. M. Billio, A. Monfort and C.P. Robert. 93 (1999) 229–255

ARMA-GARCH models * Bayesian analysis of ____: A Markov chain sampling approach. T. Nakatsuma. 95 (2000) 57–69

ARX model * Exact tests in single equation autoregressive distributed lag models. Jan F. Kiviet and Jean-Marie Dufour. 80 (1997) 325–353

Asset markets * Dynamic equilibrium and volatility in financial ____. Yacine Ait-Sahalia. 84 (1998) 93–127

Asset pricing model * Finite sample properties of tests of the Epstein-Zin ____. D.C. Smith. 93 (1999) 113–148

Asymmetric information * Econometric specification of the risk neutral valuation model. E. Clement, C. Gourieroux and A. Monfort. 94 (2000) 117–143

Asymmetry * Sources of ____ in production factor dynamics. Franz C. Palm and Gerard A. Pfann. 82 (1998) 361–392

Asymptotic Bayesian analysis based on a limited information estimator. Yum K. Kwan. 88 (1999) 99–121

Asymptotic bias

Estimating dynamic models from time series of independent cross-sections. M. Dolores Collado. 82 (1998) 37–62

GMM and QML asymptotic standard deviations in stochastic volatility models: Comments on Ruiz (1994). Torben G. Andersen and Bent E. Sorensen. 76 (1997) 397–403

Asymptotic covariances * Relative efficiency with equivalence classes of ____. David M. Mandy and Carlos Martins-Filho. 88 (1999) 79–98

Asymptotic distribution(s)

The ____ of nonparametric estimates of the Lyapunov exponent for stochastic time series. Y.-J. Whang and O. Linton. 91 (1999) 1–42

Spurious regression theory with non-stationary fractionally integrated processes. Francesc Marmol. 84 (1998) 233–250

Asymptotic efficiency

Efficient estimation in the linear simultaneous equations model with vector autoregressive disturbances. Darrell A. Turkington. 85 (1998) 51–74

Relative efficiency with equivalence classes of asymptotic covariances. David M. Mandy and Carlos Martins-Filho. 88 (1999) 79–98

Asymptotic expansion * GMM inference when the number of moment conditions is large. R. Koenker and J.A.F. Machado. 93 (1999) 327–344

Asymptotic inference * Testing for the cointegrating rank of a VAR process with a time trend. H. Lütkepohl and P. Saikkonen. 95 (2000) 177–198

Asymptotic local power * Testing for conditional heteroskedasticity with misspecified alternative hypotheses. Naorayex K. Dastoor. 82 (1998) 63–80

Asymptotic locally most mean-powerful test * Marginal likelihood score-based tests of regression disturbances in the presence of nuisance parameters. Shahidur Rahman and Maxwell L. King. 82 (1998) 81–106

Asymptotic mean-squared error * Asymptotic probability concentrations and finite sample properties of modified LIML estimators for equations with more than two endogenous variables. Dennis Oberhelman and K. Rao Kadiyala. 98 (2000) 163–185

Asymptotic normality
Consistent model specification tests for time series econometric models. O. Li. 92 (1999) 101–147

Convergence rates and ____ for series estimators. Whitney K. Newey. 79 (1997) 147–168

Asymptotic null distribution * The ____ of the Box-Pierce Q-statistic for random variables with infinite variance. An application to German stock returns. Ralf Runde. 78 (1997) 205–216

Asymptotic probability concentration and finite sample properties of modified LIML estimators for equations with more than two endogenous variables. Dennis Oberhelman and K. Rao Kadiyala. 98 (2000) 163–185

Asymptotic theory * Inference on one-way effect and evidence in Japanese macroeconomic date. Feng Yao and Yuzo Hosoya. 98 (2000) 225–255

Asymptotics * Uniform laws of large numbers and stochastic Lipschitz-continuity. Robert M. de Jong. 86 (1998) 243–268

Attitudinal data * A model of health plan choice: Inferring preferences arid perceptions from a combination of revealed preference and ____. Katherine M. Harris and Michael P. Keane. 89 (1999) 131–157

Auction data/pricing
Deriving an estimate of the optimal reserve price: An application to British Columbian timber sales. Harry J. Paarsch. 78 (1997) 333–357

The relative efficiency of method of moments estimators. A. Ronald Gallant and G. Tauchen. 92 (1999) 149–172

Augmented Dickey-Fuller statistics * On the distributions of ____ in processes with moving average components. J.W. Galbraith and V. Zinde-Walsh. 93 (1999) 25–47

Augmented Dickey-Fuller tests * Spurious regression and residual-based tests for cointegration in panel data. Chihwa Kao. 90 (1999) 1–44

Augmented regression test * Hausman tests for autocorrelation in the presence of lagged dependent variables. Some further results. Leslie G. Godfrey. 82 (1998) 197–207

Autocorrelation * and heteroskedasticity-consistent t-values with trending data. Walter Kramer and Sonja Michels. 76 (1997) 141–147

Autocorrelation
Estimating the differencing parameter via the partial ____ function. Terence Tai-Leung Chong. 97 (2000) 365–381

Hausman tests for ____ in the presence of lagged dependent variables. Some further results. Leslie G. Godfrey. 82 (1998) 197–207

Marginal likelihood score-based tests of regression disturbances in the presence of nuisance parameters. Shahidur Rahman and Maxwell L. King. 82 (1998) 81–106

On the sensitivity of the usual E and F-tests to covariance misspecification. A.N. Banerjee and J.R. Magnus. 95 (2000) 157–176

The asymptotic null distribution of the Box-Pierce Q-statistic for random variables with infinite variance. An application to German stock returns. Ralf Runde. 78 (1997) 205–216

The sensitivity of OLS when the variance matrix is (partially) unknown. A.N. Banerjee and J.R. Magnus. 92 (1999) 295–323

Autocorrelation consistent inference * The moving blocks bootstrap and robust inference for linear least squares and quantile regressions. Bernd Fitzenberger. 82 (1998) 235–287

Autocovariance function * The second moment and the ____ of the squared errors of the GARCH model. Menelaos Karanasos. 90 (1999) 63–76

Autoregression * Mixed INAR(1) Poisson regression models: Analyzing heterogeneity and serial dependencies in longitudinal count data. Ulf Bockenholt. 89 (1999) 317–338

Autoregressive conditional heteroskedasticity * Testing for ARCH in the presence of a possibly misspecified conditional mean. R.L. Lumsdaine and S. Ng. 93 (1999) 257–279

Autoregressive distributed lag models

Exact tests in single equation ____. Jan F. Kiviet and Jean-Marie Dufour. 80 (1997) 325–353

Full maximum likelihood estimation of dynamic demand models. Philippe J. Deschamps. 82 (1998) 335–359

Autoregressive errors component models * Parameters of interest, nuisance parameter and orthogonality conditions. An application to ____. Bruno Crepon, Francis Kramarz and Alain Trognow. 82 (1998) 135–156

Autoregressive-leading indicator model * Forecasting turning points in countries' output growth rates: A response to Milton Friedman. Arnold Zellner and Chung-ki Min. 88 (1999) 203–206

Autoregressive model(s)

Finite-sample properties of the maximum likelihood estimator in autoregressive models with Markov switching. Zacharias Psaradakis and Martin Sola. 86 (1998) 369–386

Inference in a nearly integrated ____ with nonnormal innovations. Thomas J. Rothenberg and James H. Stock. 80 (1997) 269–286

Autoregressive process * Likelihood analysis of seasonal cointegration. Soren Johansen and Ernst Schaumburg. 88 (1999) 301–339

Autoregressive processes * Markovian processes, two-sided autoregressions and finite-sample inference for stationary and nonstationary ____. Jean-Marie Dufour and Olivier Torres. 99 (2000) 255–289

Auxiliary models * Indirect estimation of ARFIMA and VARFIMA models. V.L. Martin and N.P. Wilkins. 93 (1999) 149–175

Auxiliary test regression * Additional critical values and asymptotic representations for seasonal unit root tests. Richard J. Smith and A.M. Robert Taylor. 85 (1998) 269–288

Balanced loss function * Inadmissibility of the Stein-rule estimator under the ____. Kazuhiro Ohtani. 88 (1999) 193–202

Bandwidth selection rules. * Higher-order approximations for frequency domain time series regression. Zhijie Xiao and Peter C.B. Phillips. 86 (1998) 297–336

Bank-level panel data * Lending cycles. Patrick K. Asea and Brock Blomberg. 83 (1998) 89–128

Banking data * A Bayesian analysis of multiple-output production frontiers. Carmen Fernandez, Gary Koop and Mark Steel. 98 (2000) 47–79

Base-independent equivalence scales * Semiparametric estimates and tests of ____. Krishna Pendakur. 88 (1999) 1–40

Bayes * The incidental parameter problem since 1948. T. Lancaster. 95 (2000) 391–413

Bayes factor(s)
Estimation and comparison of multiple change-point models. Siddhartha Chib. 86 (1998) 221–241

Posterior simulation and ____ in panel count data models. Siddhartha Chib, Edward Greenberg and Rainer Winkelmann. 86 (1998) 33–54

Testing for integration using evolving trend and seasonals models: A Bayesian approach. Gary Koop and Herman K. Van Dijk. 97 (2000) 261–291

Bayes factors and nonlinearity: Evidence from economic time series. Gary Koop and Simon M. Potter. 88 (1999) 251–281

Bayes procedure * Econometrics and decision theory. G. Chamberlain. 95 (2000) 255–283

Bayesian
Comparing and choosing between two models with a third model in the background. Dale J. Poirier. 78 (1997) 139–151

Learning about the across-regime correlation in switching regression models. Gary Koop and Dale J. Poirier. 78 (1997) 217–227

Using a likelihood perspective to sharpen econometric discourse: Three examples. C.A. Sims. 95 (2000) 443–462

Bayesian analysis of ARM-GARCH models: A Markov chain sampling approach. T. Nakatsuma. 95 (2000) 57–69

Bayesian analysis of compound loss distributions. Jeffrey S. Pai. 79 (1997) 129–146

Bayesian analysis of contingent claim model error. E. Jacquier and Robert Jarrow. 94 (2000) 145–180

Bayesian analysis of cross-section and clustered data treatment models. Siddhartha Chib and Barton H. Hamilton. 97 (2000) 25–50

Bayesian analysis of long memory and persistence using ARFIMA models. Gary Koop, Eduardo Ley, Jacek Osiewalski and Mark F.J. Steel. 76 (1997) 149–169

Bayesian analysis of seasonal unit roots and seasonal mean shifts. Philip Hans, Franses, Henk Hoek and Richard Paap. 78 (1997) 359–380

Bayesian analysis
A ____ of the multinomial probit model with fully identified parameters. Robert E. McCulloch, Nicholas G. Polson and Peter E. Rossi. 99 (2000) 173–193

A ____ of multiple-output production frontiers. Carmen Fernandez, Gary Koop and Mark Steel. 98 (2000) 47–79

A Bayesian multidimensional scaling procedure for the spatial analysis of revealed choice data. Wayne S. DeSarbo, Youngchan Kim and Duncan Fong. 89 (1999) 79–108

Asymptotic ____ based on a limited information estimator. Yum K. Kwan. 88 (1999) 99–121

On the use of panel data in stochastic frontier models with improper priors. Carmen Fernandez, Jacek Osiewalski and Mark F.J. Steel. 79 (1997) 169–193

Posterior distributions in limited information analysis of the simultaneous equations model using the Jeffreys prior. J.C. Chao and P.C.B. Phillips. 87 (1998) 49–86

The strength of evidence for unit autoregressive roots and structural breaks: A Bayesian perspective. John Marriott and Paul Newbold. 98 (2000) 1–25

Bayesian and non-Bayesian solutions to analysis of covariance models under heteroscedasticity. Malwane M.A. Ananda. 86 (1998) 177–192

Bayesian approach * A ____ to dynamic macroeconomics. David N. DeJong, Beth F. Ingram and Charles H. Whiteman. 98 (2000) 203–223

Bayesian bootstrap * Bayes WESML: Posterior inference from choice-based samples. Tony Lancaster. 79 (1997) 291–303

Bayesian decision theoretical method * Forecasting turning points in countries' output growth rates: A response to Milton Friedman. Arnold Zellner and Chung-ki Min. 88 (1999) 203–206

Bayesian efficiency analysis through individual effects: Hospital cost frontiers. Gary Koop, Jacek Osiewalski and Mark F.J. Steel. 76 (1997) 77–105

Bayesian estimation * Why are estimates of agricultural supply response so variable? Francis X. Diebold and Russell L. Lamb. 76 (1997) 357–373

Bayesian estimation of switching ARMA models. M. Billio, A. Monfort and C.P. Robert. 93 (1999) 229–255

Bayesian hierarchical SUR model * Nonparametric seemingly unrelated regression. Michael Smith and Robert Kohn. 98 (2000) 257–281

Bayesian inference

Measuring information loss due to inconsistencies in duration data from longitudinal surveys. Charles J. Romeo. 78 (1997) 159–177

Monte Carlo inference in econometric models with symmetric stable disturbances. Efthymios G. Tsionas. 88 (1999) 365–401

Statistical inference in the multinomial multiperiod probit model. John F. Geweke, Michael P. Keane and David E. Runkle. 80 (1997) 125–165

Bayesian inference in a simultaneous equation model with limited dependent variables. Kai Li. 85 (1998) 387–400

Bayesian method of moments * The finite sample properties of simultaneous equations' estimates and estimators Bayesian and non-Bayesian approaches. Arnold Zellner. 83 (1998) 185–212

Bayesian methods * Business cycle durations. Andrew J. Filardo and Stephen F. Gordon. 85 (1998) 99–123

Bayesian model * A Bayesian approach to model selection in stochastic coefficient regression models and structural time series models. Thomas S. Shively and Robert Kohn. 76 (1997) 39–52

Bayesian multinomial probit models * Comment: ____ with a normalization constraint. Agostino Nobile. 99 (2000) 335–345

Bayesian prior * The econometric consequences of the ceteris paribus condition in economic theory. H.J. Bierens and N.R. Swanson. 95 (2000) 223–253

Bayesian robustness * Asymptotic Bayesian analysis based on a limited information estimator. Yum K. Kwan. 88 (1999) 99–121

Bayes-non-Bayes comparison of estimators * The finite sample properties of simultaneous equations' estimates and estimators Bayesian and non-Bayesian approaches. Arnold Zellner. 83 (1998) 185–212

Behavioral asymmetry * Sources of asymmetry in production factor dynamics. Franz C. Palm and Gerard A. Pfann. 82 (1998) 361–392

Bewley representation * Representations of I(2) cointegrated systems using the Smith-McMillan form. Niels Haldrup and Mark Salmon. 84 (1998) 303–325

Bias * Two-step estimation of panel data models with censored endogenous variables and selection bias. Francis Vella and Marno Verbeek. 90 (1999) 239–263

Bias and second moment approximations * An alternative approach to obtaining Nagar-type moment approximations in simultaneous equation models. Garry D.A. Phillips. 97 (2000) 345–364

Bias correction * Approximate ____ in econometrics. James G. MacKinnon and Anthony A. Smith. 85 (1998) 205–230

Bias reduction * Low-pass filtered least squares estimators of cointegrating vectors. Yikang Li. 85 (1998) 289–316

Biased demand projections * Estimating new product demand from biased survey data. Roger Klein and Robert Sherman. 76 (1997) 53–76

Binary choice model(s)

Efficient estimation of ____ under symmetry. S. Chen. 96 (2000) 183–199

Local nonlinear least squares: Using parametric information in nonparametric regression. Pedro Gozalo and Oliver Linton. 99 (2000) 63–106

Maximum likelihood estimation of a binary choice model with random coefficients of unknown distribution. Hidehiko Ichimura and T. Scott Thompson. 86 (1998) 269–295

Misclassification of the dependent variable in a discrete-response setting. J.A. Hausman, Jason Abrevaya and F.M. Scott-Morton. 87 (1998) 239–269

Rank estimation of a location parameter in the ____. Songnian Chen. 98 (2000) 317–334

Semiparametric qualitative response model estimation with unknown heteroscedasticity or instrumental variables. Arthur Lewbel. 97 (2000) 145–177

Binary logit
Estimation in choice-based sampling with measurement error and bootstrap analysis. C.Y. Wang, Suojin Wang and R.J. Carroll. 77 (1997) 65–86

Binary response models
Discrete factor approximations in simultaneous equation models: Estimating the impact of a dummy endogenous variable on a continuous outcome. T.A. Mroz. 92 (1999) 233–274

Semi-nonparametric estimation of ____ with an application to natural resource valuation. Heng Z. Chen and Alan Randall. 76 (1997) 323–340

Binomial response * Semiparametric qualitative response model estimation with unknown heteroscedasticity or instrumental variables. Arthur Lewbel. 97 (2000) 145–177

Binomial thinning * Mixed INAR(1) Poisson regression models: Analyzing heterogeneity and serial dependencies in longitudinal count data. Ulf Bockenholt. 89 (1999) 317–338

Bivariate hazard rate models * Association measures for durations in ____. Gerard J. van den Berg. 79 (1997) 221–245

Black-white wage differentials * Changes in relative wages in the 1980s: Returns to observed and unobserved skills and ____. Kenneth Y. Chay and David S. Lee. 99 (2000) 1–38

Block Monte Carlo methods * Block recursion and structural vector autoregressions. Tao Zha. 90 (1999) 291–316

Block recursion and structural vector autoregressions. Tao Zha. 90 (1999) 291–316

Bootstrap confidence bands for shrinkage estimators. Camilla Kazimi and David Brownstone. 90 (1999) 99–127

Bootstrap
Approximate bias correction in econometrics. James G. MacKinnon and Anthony A. Smith. 85 (1998) 205–230

Foundations of statistical inference based on numerical roots of robust pivot functions (Fellow's Corner). H.D. Vinod. 86 (1998) 387–396

Subsampling for heteroskedastic time series. D.N. Politis, Joseph Romano P. and Michael Wolf. 81 (1997) 281–317

Tests of non-nested regression models: Some results on small sample behaviour and the ____. L.G. Godfrey. 84 (1998) 59–74

Testing for structural change in conditional models. Bruce E. Hansen. 97 (2000) 93–115

The moving blocks ____ and robust inference for linear least squares and quantile regressions. Bernd Fitzenberger. 82 (1998) 235–287

Bootstrap analysis
Estimation in choice-based sampling with measurement error and ____. C.Y. Wang, Suojin Wang and R.J. Carroll. 77 (1997) 65–86

Nonparametric ____ with applications to demographic effects in demand functions. Pedro L. Gozalo. 81 (1997) 357–393

Bootstrap approach * Empirically relevant critical values for hypothesis tests: A ____. J.L. Horowitz and N.E. Savin. 95 (2000) 375–389

Bootstrap test(s)

A simple consistent bootstrap test for a parametric regression function. Qi Li and Suojin Wang. 87 (1998) 145–165

Consistent ____ of parametric regression functions. Yoon -Jae Whang. 98 (2000) 27–46

Bootstrapping cointegrating regressions. Hongyi Li and G.S. Maddala. 80 (1997) 297–318

Bootstrapping cointegrating regressions

Discussion of "____" by H. Li and G.S. Maddala. D.V. Hinkley. 80 (1997) 319–323

Box-Pierce Q-Statistic * The asymptotic null distribution of the ____ for random variables with infinite variance. An application to German stock returns. Ralf Runde. 78 (1997) 205–216

Brand choice

Econometric modeling of competition: A multi-category choice-based mapping approach. Tulin Erdem and Russell S. Winer. 89 (1999) 159–175

Missing price and coupon availability data in scanner panels: Correcting for the self-selection bias in choice model parameters. Tulin Erderm, Michael P. Keane and Baohong Sun. 89 (1999) 177–196

Brand loyalty model * Estimating price expectations in the OTC medicine market: An application of dynamic stochastic discrete choice models to scanner panel data. Fusun F. Gonul. 89 (1999) 41–56

Brand perception

A Bayesian multidimensional scaling procedure for the spatial analysis of revealed choice data. Wayne S. DeSarbo, Youngchan Kim and Duncan Fong. 89 (1999) 79–108

A model of health plan choice: Inferring preferences and perceptions from a combination of revealed preference and attitudinal data. Katherine M. Harris and Michael P. Keane. 89 (1999) 131–157

Econometric modeling of competition: A multi-category choice-based mapping approach. Tulin Erdem and Russell S. Winer. 89 (1999) 159–175

Optimal product positioning based on paired comparison data. Daniel Baier and Wolfgang Gaul. 89 (1999) 365–392

Breakpoint * Corrigendum to "Predictive tests for structural change with unknown breakpoint" [Journal of Econometrics 82 (1997) 209–233]. Eric Ghysels, Alain Guay and Alastair Hall. 90 (1997) 337–343

Brownian bridge * Tests for changes in models with a polynomial trend. Chung-Ming Kuan. 84 (1998) 75–91

Brownian motion

Additional critical values and asymptotic representations for seasonal unit root tests. Richard J. Smith and A.M. Robert Taylor. 85 (1998) 269–288

Likelihood analysis of seasonal cointegration. Soren Johansen and Ernst Schaumburg. 88 (1999) 301–339

Test for partial parameter instability in regressions with I(1) processes. Biing-Shen Kuo. 86 (1998) 337–368

Testing the null of stationarity for multiple time series. In Choi and Byung Chul Ahn. 88 (1999) 41–77

Business cycle analysis without much theory: A look at structural VARs. Thomas F. Cooley and Mark Dwyer. 83 (1998) 57–88

Business cycle chronologies * On seasonality and ____: A non-parametric investigation. Eric Ghysels. 79 (1997) 269–290

Business cycle durations. Andrew J. Filardo and Stephen F. Gordon. 85 (1998) 99–123

Business cycle models, real * The econometric consequences of the ceteris paribus condition in economic theory. H.J. Bierens and N.R. Swanson. 95 (2000) 223–253

Business cycles * Lending cycles. Patrick K. Asea and Brock Blomberg. 83 (1998) 89–128

Calorie consumption * The dynamics of agricultural production and the calorie income relationship: Evidence from Pakistan. Jere R. Behrman, Andrew D. Foster and Mark R. Rosenzweig. 77 (1997) 187–207

CAM * Heterogeneous information arrival and option pricing. Patrick K. Asea and Mthuli Ncube. 83 (1998) 291–323

Canonical correlation analysis * System estimators of cointegrating matrix in absence of normalising information. Minxian Yang. 85 (1998) 317–337

Canonical correlations * Testing multiple equation systems for common non-linear components. Heather M. Anderson and Farshid Vahid. 84 (1998) 1–36

Carmer-Rao lower bound * Efficient estimation in the linear simultaneous equations model with vector autoregressive disturbances. Darrell A. Turkington. 85 (1998) 51–74

Carmer-von Mises distribution * Testing for a slowly changing level with special reference to stochastic volatility. Andrew Harvey and Mariane Streibel. 87 (1998) 167–189

Case-control sampling * Bayes WESML: Posterior inference from choice-based samples. Tony Lancaster. 79 (1997) 291–303

Categorical data * Simulated latent variable estimation of models with ordered ____. Jon A. Breslaw and James McIntosh. 87 (1998) 25–47

Categorical explanatory variables * Rank estimators for monotonic index models. Christopher Cavanagh and Robert P. Sherman. 84 (1998) 351–381

Categorical treatments * Bayesian analysis of cross-section and clustered data treatment models. Siddhartha Chib and Barton H. Hamilton. 97 (2000) 25–50

Cattle cycles * Quasi-rational expectations, an alternative to fully rational expectations: An application to US beef cattle supply. Marc Nerlove and Ilaria Fornari. 83 (1998) 129–161

Cauchy estimation * Gaussian tests for seasonal unit roots based on ____ and recursive mean adjustments. Dong Wan Shin and Beong Soo So. 99 (2000) 107–137

Causal inference * Bayesian analysis of cross-section and clustered data treatment models. Siddhartha Chib and Barton H. Hamilton. 97 (2000) 25–50

Causality

Inference on one-way effect and evidence in Japanese macroeconomic date. Feng Yao and Yuzo Hosoya. 98 (2000) 225–255

Modified Wald tests under nonregular conditions. Helmut Lütkepohl and Maike M. Burda. 78 (1997) 315–332

Censored data * Estimation and inference with censored and ordered multinomial response data. Amos Golan, George Judge and Jeffrey Perloff. 79 (1997) 23–51

Censored endogenous variables * Two-step estimation of panel data models with ____ and selection bias. Francis Vella and Marno Verbeek. 90 (1999) 239–263

Censored linear errors-in-variables * Estimation of ____ models. Liqun Wang. 84 (1998) 383–400

Censored models * Estimating new product demand from biased survey data. Roger Klein and Robert Sherman. 76 (1997) 53–76

Censored regression model(s)

Estimating ____ in the presence of nonparametric multiplicative heteroskedasticity. Songnian Chen and Shakeeb Kahn. 98 (2000) 283–316

Semiparametric estimation of a ____ model with an unknown transformation of the dependent variable. Tue Gorgens and Joel L. Horowitz. 90 (19991) 155–191

Censored regression quantiles * Simple resampling methods for ____. Yannis Bilias, Songnian Chen and Zhiliang Ying. 99 (2000) 373–386

Censoring

Estimation of dynamic and ARCH Tobit models. Lung-fei Lee. 92 (199) 355–390

Semiparametric estimation of count regression models. Shiferaw Gurmu, Paul Rilstone and Steven Stern. 88 (1999) 123–150

Censoring of outcomes and regressors due to survey nonresponse: Identification and estimation using weights and imputations. Joel L. Horowitz and Charles F. Manski. 84 (1998) 37–58

Central limit theorem * Inference for unit roots in dynamic panels where the time dimension is fixed. Richard D.F. Harris and Elias Tzavalis. 91 (1999) 201–226

CES * The Sato-Vartia index and the monotonicity axiom. Marshall B. Reinsdorf and Alan H. Dorfman. 90 (1999) 45–61

Ceteris paribus * The econometric consequences of the ____ condition in economic theory. H.J. Bierens and N.R. Swanson. 95 (2000) 223–253

Change in persistence * Detection of ____ of a linear time series. J.-Y. Kim. 95 (2000) 97–116

Change point models * Estimation and comparison of multiple ____. Siddhartha Chib. 86 (1998) 221–241

Changepoint * Testing for ____ in conditional models. Bruce E. Hansen. 97(2000) 93–115

Chaos

A single-blind controlled competition among tests for nonlinearity and ____. William A. Barnett, A. Ronald Gallant, Melvin J. Hinich, Jochen A. Jungeilges, Daniel T. Kaplan and Mark J. Jensen. 82 (1998) 157–192

Noise in unspecified, non-linear time series. George G. Szpiro. 78 (1997) 229–255

The asymptotic distribution of nonparametric estimates of the Lyapunov exponent for stochastic time series. Y.-J. Whang and O. Linton. 91 (1999) 1–42

Characteristic function * A consistent nonparametric test for serial independence. Joris Pinkse. 84 (1998) 205–231

Characteristic index * On estimation and testing goodness of fit for m-dependent stable sequences. Rohit S. Deo. 99 (2000) 349–372

Chebishev polynomials * Testing the unit root with drift hypothesis against nonlinear trend stationarity, with an application to the US price level and interest rate. Herman J. Bierens. 81 (1997) 29–64

Child mortality * Stratified partial likelihood estimation. G. Ridder and I. Tunali. 92 (1999) 193–232

Choice-based sampling

Bayes WESML: Posterior inference from ____. Tony Lancaster. 79 (1997) 291–303

Estimation in ____ with measurement error and bootstrap analysis. C.Y. Wang, Suojin Wang and R.J. Carroll. 77 (1997) 65–86

Choice data combinations * Combining sources of preference data. David Hensher, Jordan Louviere and Joffre Swait. 89 (1999) 197–221

Choice model(s)

A Bayesian multidimensional scaling procedure for the spatial analysis of revealed choice data. Wayne S. DeSarbo, Youngchan Kim and Duncan Fong. 89 (1999) 79–108

A model of health plan choice: Inferring preferences arid perceptions from a combination of revealed preference and attitudinal data. Katherine M. Harris and Michael P. Keane. 89 (1999) 131–157

A nonparametric multiple choice method within the random utility framework. Ju-Chin Huang and Douglas W. Nychka. 97 (2000) 207–225

A numerically stable quadrature procedure for the one-factor random-component discrete ____. L.f. Lee. 95 (2000) 117–129

Combining sources of preference data. David Hensher, Jordan Louviere and Joffre Swait. 89 (1999) 197–221

Econometric modeling of competition: A multi-category choice-based mapping approach. Tulin Erdem and Russell S. Winer. 89 (1999) 159–175

Estimating price expectations in the OTC medicine market: An application of dynamic stochastic discrete ____ to scanner panel data. Fusun F. Gonul. 89 (1999) 41–56

Forecasting new product penetration with flexible substitution patterns. David Brownstone and Kenneth Train. 89 (1999) 109–129

Marketing and econometrics: Marketing models of consumer heterogeneity. Greg M. Allenby and Peter E. Rossi. 89 (1999) 57–78

Markov chain Monte Carlo and models of consideration set and parameter heterogeneity. Jeongwen Chiang, Siddhartha Chib and Chakravarthi Narasimhan. 89 (1999) 223–248

Misclassification of the dependent variable in a discrete-response setting. J.A. Hausman, Jason Abrevaya and F.M. Scott-Morton. 87 (1998) 239–269

Modeling survey response bias with an analysis of the demand for an advanced electronic device. Chen Hsiao and Bao-Hong Sun. 89 (1999) 15–39

Rank estimation of a location parameter in the binary ____. Songnian Chen. 98 (2000) 317–334

Choice model parameters * Missing price and coupon availability data in scanner panels: Correcting for the self-selection bias in ____. Tulin Erderm, Michael P. Keane and Baohong Sun. 89 (1999) 177–196

Clustered data treatment models * Bayesian analysis of cross-section and ____. Siddhartha Chib and Barton H. Hamilton. 97 (2000) 25–50

Coarse sample observations * Estimating the density of unemployment duration based on contaminated samples or small samples. H.K. Ryu and D. J. Slottje. 95 (2000) 131–156

Codependent cycles. Farshid Vahid and Robert F. Engle. 80 (1997) 199–221

Cohort data * Estimating dynamic models from time series of independent cross-sections. M. Dolores Collado. 82 (1998) 37–62

Cointegrating rank

Model selection in partially nonstationary vector autoregressive processes with reduced rank structure. John C. Chao and Peter C.B. Phillips. 91 (1999) 227–271

Testing for the ____ of a VAR process with a time trend. H. Lütkepohl and P. Saikkonen. 95 (2000) 177–198

Tests of cointegrating rank with a trend-break. Atsushi Inoue. 90 (1999) 215–237

Cointegrating vectors * Low-pass filtered least squares estimators of ____. Yikang Li. 85 (1998) 289–316

Cointegration LM-test * Outlier robust analysis of long-run marketing effects for weekly scanning data. Philip Hans Franses, Teun Kloek and Andre Lucas. 89 (1999) 293–315

Cointegration

A ____ approach to estimating preference parameters. Masao Ogaki and Joon Y. Park. 82 (1998) 107–134

Adaptive estimation of cointegrating regressions with ARMA errors. Douglas J. Hodgson. 85 (1998) 231–267

An introduction to stochastic unit-root processes. Clive W.J. Granger and Norman R. Swanson. 80 (1997) 35–62

Analysis of cointegrated VARMA processes. Helmut Lütkepohl and Holger Claessen. 80 (1997) 223–239

Analysis of ____ vectors using the GMM approach. Carmela E. Quintos. 85 (1998) 155–188

Bootstrapping cointegrating regressions. Hongyi Li and G.S. Maddala. 80 (1997) 297–318

Codependent cycles. Farshid Vahid and Robert F. Engle. 80 (1997) 199–221

Detecting shocks: Outliers and breaks in time series. A.C. Atkinson, S.J. Koopman and N. Shephard. 80 (1997) 387–422

Discrete and continuous time ____. F. Comte. 88 (1999) 207–226

Discussion of "Bootstrapping cointegrating regressions" by H. Li and G.S. Maddala. D.V. Hinkley. 80 (1997) 319–323

Estimation and inference in nearly unbalanced nearly cointegrated systems. Serena Ng and Pierre Perron. 79 (1997) 53–81

Exact tests in single equation autoregressive distributed lag models. Jan F. Kiviet and Jean-Marie Dufour. 80 (1997) 325–353

Fully modified IV, GIVE and GMM estimation with possibly non-stationary regressors and instruments. Yuichi Kitamura and Peter C.B. Phillips. 80 (1997) 85–123

Further evidence on breaking trend functions in macroeconomic variables. Pierre Perron. 80 (1997) 355–385

I(O) In, integration and ____ out: Time series properties of endogenous growth models. S.-H. Paul Lau. 93 (1999) 1–24

Impulse response analysis in infinite order cointegrated vector autoregressive processes. Helmut Lütkepohl and Pentti Saikkonen. 81 (1997) 127–157

Inference in a nearly integrated autoregressive model with nonnormal innovations. Thomas J. Rothenberg and James H. Stock. 80 (1997) 269–286

Inference in possibly integrated vector autoregressive models: Some finite sample evidence. Hiroshi Yamada and Hiro Y. Toda. 86 (1998) 55–95

Inference on one-way effect and evidence in Japanese macroeconomic date. Feng Yao and Yuzo Hosoya. 98 (2000) 225–255

Likelihood analysis of seasonal ____. Soren Johansen and Ernst Schaumburg. 88 (1999) 301–339

Nonlinear stochastic trends. Clive W.J. Granger, Tomoo Inoue and Norman Morin. 81 (1997) 65–92

Nonparametric ____ analysis. Herman J. Bierens. 77 (1997) 379–404

Pitfalls in testing for long run relationships. Jesus Gonzalo and Tae-Hwy Lee. 86 (1998) 129–154

Random walks with drifts: Nonsense regression and spurious fixed-effect estimation. Horst Entorf. 80 (1997) 287–296

Stability tests in error correction models. Carmela E. Quintos. 82 (1998) 289–315

Structural analysis of vector error correlation models with exogenous I(1) variables. M. Hashem Pesaran, Yongcheol Shin and Richard J. Smith. 97 (2000) 293–343

Structural relations, ____ and identification: Some simple results and their application. James Davidson. 87 (1998) 87–113

System estimators of cointegrating matrix in absence of normalising information. Minxian Yang. 85 (1998) 317–337

Testing ____ in infinite order vector autoregressive processes. Pentti Saikkonen and Ritva Luukkonen. 81 (1997) 93–126

Testing exact rational expectations in cointegrated vector autoregressive models. S. Johansen and A.R. Swensen. 93 (1999) 73–91

Testing for stationarity-ergodicity and for comovements between nonlinear discrete time Markov processes. V. Corradi, N.R. Swanson and H. White. 96 (2000) 39–73

Testing of unit root and other non-stationary hypotheses in macroeconomic time series. L.A. Gil-Alana and P.M. Robinson. 80 (1997) 241–268

Tests for ____ with infinite variance errors. Mehmet Caner. 86 (1998) 155–175

Test for partial parameter instability in regressions with I(1) processes. Biing-Shen Kuo. 86 (1998) 337–368

Tests of cointegrating rank with a trend-break. Atsushi Inoue. 90 (1999) 215–237

Trend stationarity in the /(2) ____ model. Anders Rahbek, Hans Christian Kongsted and Clara Jorgensen. 90 (1999) 265–289

Weak exogeneity in 1(2)VAR systems. P. Paruolo and A. Rahbek. 93 (1999) 281–308

Cointegration and dynamics in economics. David F. Hendry and Neil Shephard (editors). 80 (1997) 195–424

Cointegration rank tests * Statistical inference on cointegration rank in error correction models with stationary covariates. Byeongseon Seo. 85 (1998) 339–385

Cointegration test * Testing for r versus r − 1 cointegrating vectors. Andy Snell. 88 (1999) 151–191

Collective loss * Bayesian analysis of compound loss distributions. Jeffrey S. Pai. 79 (1997) 129–146

Common trends representation * Testing for r versus r–1 cointegrating vectors. Andy Snell. 88 (1999) 151–191

Common-nonlinear components * Testing multiple equation systems for ____. Heather M. Anderson and Farshid Vahid. 84 (1998) 1–36

Common value model * Conditionally independent private information in OCS wildcat auctions. Tong Li, Isabell Perrigne and Quang Vuong. 98 (2000) 129–161

Comovements * Testing for stationarity-ergodicity and for ____ between nonlinear discrete time Markov processes. V. Corradi, N.R. Swanson and H. White. 96 (2000) 39–73

Competing risks * Association measures for durations in bivariate hazard rate models. Gerard J. van den Berg. 79 (1997) 221–245

Competition * A single-blind controlled ____ among tests for nonlinearity and chaos. William A. Barnett, A. Ronald Gallant, Melvin J. Hinich, Jochen A. Jungeilges, Daniel T. Kaplan and Mark J. Jensen. 82 (1998) 157–192

Competitive effects * Product line extensions and competitive market interactions: An empirical analysis. Vrinda Kadiyali, Naufel Vilcassim and Pradeep Chintagunta. 89 (1999) 339–363

Complex Brownian motion * Likelihood analysis of seasonal cointegration. Soren Johansen and Ernst Schaumburg. 88 (1999) 301–339

Composed error * On the use of panel data in stochastic frontier models with improper priors. Carmen Fernandez, Jacek Osiewalski and Mark F.J. Steel. 79 (1997) 169–193

Compound loss distributions * Bayesian analysis of ____. Jeffrey S. Pai. 79 (1997) 129–146

Computational efficiency * Rank estimators for monotonic index models. Christopher Cavanagh and Robert P. Sherman. 84 (1998) 351–381

Computational techniques * Internet-based econometric computing. W. Hardle and J. Horowitz. 95 (2000) 333–345

Concentration index * Socioeconomic inequalities in health: Measurement, computation, and statistical inference. Nanak Kakwani, Adam Wagstaff and Eddy van Doorslaer. 77 (1997) 87–103

Conditional expected durations * Business cycle durations. Andrew J. Filardo and Stephen F. Gordon. 85 (1998) 99–123

Conditional heterokurticity * Testing for ____ with misspecified alternative hypotheses. Naorayex K. Dastoor. 82 (1998) 63–80

Conditional heteroskedasticity

Distribution theory for unit root tests with ____. B. Seo. 91 (1999) 113–144

Spectral tests of the martingale hypothesis under ____. Rohit S. Deo. 99 (2000) 291–315

Testing for serial correlation in multivariate regression models. Ekaterini Kyriazidou. 86 (1998) 193–220

Testing for GARCH effects: A one-sided approach. Antonis Demos and Enrique Sentana. 86 (1998) 97–127

Conditional maximum likelihood * Two-step estimation of panel data models with censored endogenous variables and selection bias. Francis Vella and Marno Verbeek. 90 (1999) 239–263

Conditional mean-variance efficiency * Consistent hypothesis testing in semiparametric and non-parametric models for econometric time series. Xiaohong Chen and Yanqin Fan. 91 (1999) 373–401

Conditional models * Testing for structural change in ____. Bruce E. Hansen. 97 (2000) 93–115

Conditional moment restrictions

Convenient estimators for the panel probit model. Irene Bertschek and Michael Lechner. 87 (1998) 329–371

Misspecified heteroskedasticity in the panel probit model: A small sample comparison of GMM and SML estimators. Joachim Inkmann. 97 (2000) 227–259

Conditional moment tests
A Monte Carlo investigation of the sampling behavior of ____ in Tobit and Probit models. Christopher L. Skeels and F. Vella. 92 (1999) 275–294

Efficient estimation of dynamic panel data models: Alternative assumptions and simplified estimation. Seung C. Ahn and Peter Schmidt. 76 (1997) 309–321

Conditional symmetry
Glejser's test revisited. Jose A.F. Machado and J.M.C. Santos Silva. 97 (2000) 189–202

Robustifying Glejser test of heteroskedasticity. Kyung So Im. 97 (2000) 179–188

Conditional variance * Properties of moments of a family of GARCH processes. C. He and T. Terasvirta. 92 (1999) 173–192

Conditionally independent private information in OCS wildcat auctions. Tong Li, Isabell Perrigne and Quang Vuong. 98 (2000) 129–161

Conduct parameters and the measurement of market power. Kenneth S. Corts. 88 (1999) 227–250

Confidence bands * Bootstrap ____ for shrinkage estimators. Camilla Kazimi and David Brownstone. 90 (1999) 99–127

Confidence intervals
Nonparametric bootstrap analysis with applications to demographic effects in demand functions. Pedro L. Gozalo. 81 (1997) 357–393

Subsampling for heteroskedastic time series. D.N. Politis, Joseph Romano P. and Michael Wolf. 81 (1997) 281–317

Confirmatory factor analysis * Representation of measurement error in marketing variables: Review of approaches and extension to three-facet designs. Richard P. Bagozzi, Youjae Yi and Kent D. Nassen. 89 (1999) 393–421

Conjectural variations * Conduct parameters and the measurement of market power. Kenneth S. Corts. 88 (1999) 227–250

Conjoint choice experiments * Combining sources of preference data. David Hensher, Jordan Louviere and Joffre Swait. 89 (1999) 197–221

Consideration
A Bayesian multidimensional scaling procedure for the spatial analysis of revealed choice data. Wayne S. DeSarbo, Youngchan Kim and Duncan Fong. 89 (1999) 79–108

Markov chain Monte Carlo and models of ____ and parameter heterogeneity. Jeongwen Chiang, Siddhartha Chib and Chakravarthi Narasimhan. 89 (1999) 223–248

Consistency * Uniform laws of large numbers and stochastic Lipschitz-continuity. Robert M. de Jong. 86 (1998) 243–268

Consistent bootstrap tests of parametric regression functions. Yoon-Jae Whang. 98 (2000) 27–46

Consistent cross-validatory model-selection for dependent data: hv-block cross-validation. Jeff Racine. 99 (2000) 39–61

Consistent model specification tests for time series econometric models. Q. Li. 92 (1999) 101–147

Consistent testing

A simple consistent bootstrap test for a parametric regression function. Qi Li and Suojin Wang. 87 (1998) 145–165

A simple framework for nonparametric specification testing. G. Ellison and S.F. Ellison. 96 (2000) 1–23

Constant correlations * A test for ____ in a multivariate GARCH model. Y.K. Tse. 98 (2000) 107–127

Construct validity * Representation of measurement error in marketing variables: Review of approaches and extension to three-facet designs. Richard P. Bagozzi, Youjae Yi and Kent D. Nassen. 89 (1999) 393–421

Consumer finances * The demand for risky assets: Sample selection and household portfolios. William R.M. Perraudin and Bent E. Sorensen. 97 (2000) 117–144

Consumer heterogeneity

A latent structure double hurdle regression model for exploring heterogeneity in consumer search patterns. Wayne S. DeSarbo and Jungwhan Choi. 89 (1999) 423–455

Marketing and econometrics: Marketing models of ____. Greg M. Allenby and Peter E. Rossi. 89 (1999) 57–78

Consumer search * A latent structure double hurdle regression model for exploring heterogeneity in ____ patterns. Wayne S. DeSarbo and Jungwhan Choi. 89 (1999) 423–455

Consumer's surplus * Generalized extreme value model and additively separable generator function. Ki-Hong Choi and Choon-Geol Moon. 76 (1997) 129–140

Consumption-based asset pricing * A cointegration approach to estimating preference parameters. Masao Ogaki and Joon Y. Park. 82 (1998) 107–134

Context effect

A Bayesian multidimensional scaling procedure for the spatial analysis of revealed choice data. Wayne S. DeSarbo, Youngchan Kim and Duncan Fong. 89 (1999) 79–108

Markov chain Monte Carlo and models of consideration set and parameter heterogeneity. Jeongwen Chiang, Siddhartha Chib and Chakravarthi Narasimhan. 89 (1999) 223–248

Contingent claim model error

Bayesian analysis of ____. E. Jacquier and Robert Jarrow. 94 (2000) 145–180

Contingent valuation * Semi-nonparametric estimation of binary response models with an application to natural resource valuation. Heng Z. Chen and Alan Randall. 76 (1997) 323–340

Continuous time processes * Discrete and continuous time cointegration. F. Comte. 88 (1999) 207–226

Continuous-time estimation * Estimating continuous-time stochastic volatility models of the short-term interest rate. Torben G. Andersen and Jesper Lund. 77 (1997) 343–377

Continuous-time models in finance * Spectral methods for identifying scalar diffusions. Lars Peter Hansen, Jose Alexandre Scheinkman and Nizar Touzi. 86 (1998) 1–32

Contract choice * Contracting in space: An application of spatial statistics to discrete-choice models. Joris Pinkse and Margaret E. Slade. 85 (1998) 125–154

Conventional method of moments * The relative efficiency of method of moments estimators. A. Ronald Gallant and G. Tauchen. 92 (1999) 149–172

Convergence control * Bayesian estimation of switching ARMA models. M. Billio, A. Monfort and C.P. Robert. 93 (1999) 229–255

Convergence rates and asymptotic normality for series estimators. Whitney K. Newey. 79 (1997) 147–168

Convergence theorems * Asymptotic Bayesian analysis based on a limited information estimator. Yum K. Kwan. 88 (1999) 99–121

Convergence * Spurious rejections by Dickey-Fuller tests in the presence of a break under the null. Stephen J. Leybourne, Terence C. Mills and Paul Newbold. 87 (1998) 191–203

Correlation

A test for constant ____ in a multivariate GARCH model. Y.K. Tse. 98 (2000) 107–127

Association measures for durations in bivariate hazard rate models. Gerard J. van den Berg. 79 (1997) 221–245

Learning about the across-regime correlation in switching regression models. Gary Koop and Dale J. Poirier. 78 (1997) 217–227

Correlation and the time interval over which the variables are measured. Haim Levy and Gideon Schwarz. 76 (1997) 341–350

Correlation integral * Noise in unspecified, non-linear time series. George G. Szpiro. 78 (1997) 229–255

Cost functions * Short cuts to dynamic factor demand modeling. Thomas Thomsen. 97 (2000) 1–23

Cost model * Inferring technological parameters from incomplete panel data. Georges Dionne, Robert Gagne and Charles Vanasse. 87 (1998) 303–327

Cost of living index * The Sato-Vartia index and the monotonicity axiom. Marshall B. Reinsdorf and Alan H. Dorfman. 90 (1999) 45–61

Cost share equations * Modeling allocative inefficiency in a translog cost function and ____: An exact relationship. Subal C. Kumbhakar. 76 (1997) 351–356

Cost-effectiveness analysis * The marginal ____ of medical technology: A panel instrumental variables approach. Mark McClellan and Joseph P. Newhouse. 77 (1997) 39–64

Count data

Debt, moral hazard and airline safety: An empirical evidence. Georges Dionne, Robert Gagne, Francois Gagnon and Charles Vanasse. 79 (1997) 379–402

Mixed INAR(1) Poisson regression models: Analyzing heterogeneity and serial dependencies in longitudinal count data. Ulf Bockenholt. 89 (1999) 317–338

Posterior simulation and Bayes factors in panel count data models. Siddhartha Chib, Edward Greenberg and Rainer Winkelmann. 86 (1998) 33–54

Research and development, competition and innovation Pseudo-maximum likelihood and simulated maximum likelihood methods applied to ____ models with heterogeneity. Bruno Crepon and Emmanuel Duguet. 79 (1997) 355–378

Count data model

A ____ with unobserved heterogeneity. C. Gourieroux and M. Visser. 79 (1997) 247–268

Estimating ____ with endogenous switching: Sample selection and endogenous treatment effects. Joseph V. Terza. 84 (1998) 129–154

Count regression models * Semiparametric estimation of ____. Shiferaw Gurmu, Paul Rilstone and Steven Stern. 88 (1999) 123–150

Counting process * Stratified partial likelihood estimation. G. Ridder and I. Tunali. 92 (1999) 193–232

Covariance matrix estimator * Another heteroskedasticity- and autocorrelation-consistent ____. Kenneth D. West. 76 (1997) 171–191

Covariance misspecification * On the sensitivity of the usual E and F-tests to ____. A.N. Banerjee and J.R. Magnus. 95 (2000) 157–176

Covariance estimators * Pseudo–maximum likelihood method, adjusted pseudo-maximum likelihood method and ____. Laurence Broze and Christian Gourieroux. 85 (1998) 75–98

Cramer von-Mises statistic * Spectral tests of the martingale hypothesis under conditional heteroscedasticity. Rohit S. Deo. 99 (2000) 291–315

Credit rationing * Lending cycles. Patrick K. Asea and Brock Blomberg. 83 (1998) 89–128

Critical values

Empirically relevant ____ for hypothesis tests: A bootstrap approach. J.L. Horowitz and N.E. Savin. 95 (2000) 375–389

Structural analysis of vector error correlation models with exogenous I(1) variables. M. Hashem Pesaran, Yongcheol Shin and Richard J. Smith. 97 (2000) 293–343

Cross category * Econometric modeling of competition: A multi-category choice-based mapping approach. Tulin Erdem and Russell S. Winer. 89 (1999) 159–175

Cross entropy estimator * Estimation and inference with censored and ordered multinomial response data. Amos Golan, George Judge and Jeffrey Perloff. 79 (1997) 23–51

Cross equation restrictions * Semiparametric estimates and tests of base-independent equivalence scales. Krishna Pendakur. 88 (1999) 1–40

Cross-section models * Bayesian analysis of cross-section and clustered data treatment models. Siddhartha Chib and Barton H. Hamilton. 97 (2000) 25–50

Cross sectional aggregation of nonlinear models. K.J. van Garderen, K. Lee and M.H. Pesaran. 95 (2000) 285–331

Cross sectional dependence * GMM estimation with ____. T.G. Conley. 92 (1999) 1–45

Cross-sections * Estimating dynamic models from time series of independent ____. M. Dolores Collado. 82 (1998) 37–62

Cross-validation * Consistent cross-validatory model-selection for dependent data: hv-block cross-validation. Jeff Racine. 99 (2000) 39–61

Cross-validatory model selection * Consistent ____ for dependent data: hv-block cross-validation. Jeff Racine. 99 (2000) 39–61

Cubic smoothing splines * A nonparametric multiple choice method within the random utility framework. Ju-Chin Huang and Douglas W. Nychka. 97 (2000) 207–225

Currency options * Regime switching in foreign exchange rates: Evidence from ____ prices. N.P.B. Bollen, S.F. Gray and R.E. Whaley. 94 (2000) 239–276

Data augmentation * Bayesian inference in a simultaneous equation model with limited dependent variables. Kai Li. 85 (1998) 387–400

Data collection * Measurement errors: A principal investigator-agent approach. Tomas Philipson and Anup Malani. 91 (1999) 273–298

Data envelopment analysis

Analyzing properties of K-cones in the generalized ____ model. Quanling Wei and Gang Yu. 80 (1997) 63–84

Using dominance in forming bounds on DEA models: The case of experimental agricultural data. Robert G. Chambers, Rolf Fare, Edward Jaenicke and Erik Lichtenberg. 85 (1998) 189–203

Data-based bandwidth selection * Higher-order approximations for frequency domain time series regression. Zhijie Xiao and Peter C.B. Phillips. 86 (1998) 297–336

Debt, moral hazard and airline safety: An empirical evidence. Georges Dionne, Robert Gagne, Francois Gagnon and Charles Vanasse. 79 (1997) 379–402

Decision theory * Econometrics and ____. G. Chamberlain. 95 (2000) 255–283

Degenerate diffusions * Reconsidering the continuous time limit of the GARCH(1,1) process. V. Corradi. 96 (2000) 145–153

Degenerate U-statistics * Consistent model specification tests for time series econometric models. Q. Li. 92 (1999) 101–147

Demand functions * Nonparametric bootstrap analysis with applications to demographic effects in ____. Pedro L. Gozalo. 81 (1997) 357–393

Demand systems * Applying linear time-varying constraints to econometric models: With an application to ____. Howard E. Doran and Alicia N. Rambaldi. 79 (1997) 83–95

Demographic effects * Nonparametric bootstrap analysis with applications to ____ in demand functions. Pedro L. Gozalo. 81 (1997) 357–393

Dependent data * Consistent cross-validatory model-selection for ____: hv-block cross-validation. Jeff Racine. 99 (2000) 39–61

Dependent variable * Leapfrog estimation of a fixed-effects model with unknown transformation of the ____. J. Abrevaya. 93 (1999) 203–228

Derivative assets * Econometric specification of the risk neutral valuation model. E. Clement, C. Gourieroux and A. Monfort. 94 (2000) 117–143

Derivative securities

American options with stochastic dividends and volatility: A nonparametric investigation. M. Broadie, J. Detemple, E. Ghysels and O. Torres. 94 (2000) 53–92

Econometric methods for ____ and risk management. Rene Garcia, Eric Ghysels and Eric Renault (editors). 94 (2000) 1–318

Pricing and hedging ____ with neural networks and a homogeneity hint. R. Garcia and R. Gencay. 94 (2000) 93–115

Derivatives analysis * Local parametric analysis of hedging in discrete time. Peter Bossaerts and Pierre Hillion. 81 (1997) 243–272

Deterministic trends

Further evidence on breaking trend functions in macroeconomic variables. Pierre Perron. 80 (1997) 355–385

Nonlinear stochastic trends. Clive W.J. Granger, Tomoo Inoue and Norman Morin. 81 (1997) 65–92

Pitfalls in testing for long run relationships. Jesus Gonzalo and Tae-Hwy Lee. 86 (1998) 129–154

Spurious regression theory with non-stationary fractionally integrated processes. Francesc Marmol. 84 (1998) 233–250

Developing countries

Nutritional status, the capacity for work, and poverty traps. Partha Dasgupta. 77 (1997) 5–37

Private health insurance and public expenditures in Jamaica. Paul Gertler and Roland Sturm. 77 (1997) 237–257

Deviance * An R-squared measure of goodness of fit for some common nonlinear regression models. A. Colin Cameron and Frank A.G. Windmeijer. 77 (1997) 342–329

Diagnostics

Detecting shocks: Outliers and breaks in time series. A.C. Atkinson, S.J. Koopman and N. Shephard. 80 (1997) 387–422

Estimation of stochastic volatility models with ____. A. Ronald Gallant, David Hsieh and George Tauchen. 81 (1997) 159–192

Dickey-Fuller tests

An introduction to stochastic unit-root processes. Clive W.J. Granger and Norman R. Swanson. 80 (1997) 35–62

Rank tests for unit roots. Jorg Breitung and Christian Gourieroux. 81 (1997) 7–27

Spurious regression and residual-based tests for cointegration in panel data. Chihwa Kao. 90 (1999) 1–44

Spurious rejections by ____ in the presence of a break under the null. Stephen J. Leybourne, Terence C. Mills and Paul Newbold. 87 (1998) 191–203

Difference stationarity * Monte Carlo inference in econometric models with symmetric stable disturbances. Efthymios G. Tsionas. 88 (1999) 365–401

Differencing interval * Correlation and the time interval over which the variables are measured. Haim Levy and Gideon Schwarz. 76 (1997) 341–350

Differencing parameter * Estimation the ____ via the partial autocorrelation function. Terence Tai-Leung Chong. 97 (2000) 365–381

Differential seasonal drift * Additional critical values and asymptotic representations for seasonal unit root tests. Richard J. Smith and A.M. Robert Taylor. 85 (1998) 269–288

Differential-difference equations * The estimation of systems of joint ____. Marcus J. Chambers. 85 (1998) 1–31

Diffusion * Spectral methods for identifying scalar ____. Lars Peter Hansen, Jose Alexandre Scheinkman and Nizar Touzi. 86 (1998) 1–32

Diffusion approximation * Reconsidering the continuous time limit of the GARCH(1,1) process. V. Corradi. 96 (2000) 145–153

Diffusion process * Augmented GARCH(p, q) process and its diffusion limit. Jin-Chuan Duan. 79 (1997) 97–127

Digit preference effect * Estimating the density of unemployment duration based on contaminated samples or small samples. H.K. Ryu and D. J. Slottje. 95 (2000) 131–156

Directed tests * Estimating count data models with endogenous switching: Sample selection and endogenous treatment effects. Joseph V. Terza. 84 (1998) 129–154

Discrete choice

A model of health plan choice: Inferring preferences amid perceptions from a combination of revealed preference and attitudinal data. Katherine M. Harris and Michael P. Keane. 89 (1999) 131–157

Bayes WESML: Posterior inference from choice-based samples. Tony Lancaster. 79 (1997) 291–303

Maximum likelihood estimation of a binary choice model with random coefficients of unknown distribution. Hidehiko Ichimura and T. Scott Thompson. 86 (1998) 269–295

Semiparametric identification and heterogeneity in ____ dynamic programming models. Christopher R. Taber. 96 (2000) 201–229

Semiparametric qualitative response model estimation with unknown heteroscedasticity or instrumental variables. Arthur Lewbel. 97 (2000) 145–177

Simulated maximum likelihood estimation of dynamic ____ statistical models. Some Monte Carlo results. Lung-fei Lee. 82 (1998) 1–35

Statistical inference in the multinomial multiperiod probit model. John F. Geweke, Michael P. Keane and David E. Runkle. 80 (1997) 125–165

Discrete choice model(s)

A numerically stable quadrature procedure for the one-factor random-component ____. L.f. Lee. 95 (2000) 117–129

Estimating price expectations in the OTC medicine market: An application of dynamic stochastic ____ to scanner panel data. Fusun F. Gonul. 89 (1999) 41–56

Contracting in space: An application of spatial statistics to ____. Joris Pinkse and Margaret E. Slade. 85 (1998) 125–154

Discrete-continuous model * The demand for risky assets: Sample selection and household portfolios. William R.M. Perraudin and Bent E. Sorensen. 97 (2000) 117–144

Discrete duration model * Duration dependence and nonparametric heterogeneity: A Monte Carlo study. Michael Baker and Angelo Melino. 96 (2000) 357–393

Discrete factor approximations in simultaneous equation models: Estimating the impact of a dummy endogenous variable on a continuous outcome. T.A. Mroz. 92 (1999) 233–274

Discrete regression * Combining sources of preference data. David Hensher, Jordan Louviere and Joffre Swait. 89 (1999) 197–221

Discrete response * Misclassification of the dependent variable in a ____ setting. J.A. Hausman, Jason Abrevaya and F.M. Scott-Morton. 87 (1998) 239–269

Discrete sampling. The estimation of systems of joint differential-difference equations. Marcus J. Chambers. 85 (1998) 1–31

Discrete state variable * Estimation and comparison of multiple change-point models. Siddhartha Chib. 86 (1998) 221–241

Discrete time * Local parametric analysis of hedging in ____. Peter Bossaerts and Pierre Hillion. 81 (1997) 243–272

Discrete time models * Discrete and continuous time cointegration. F. Comte. 88 (1999) 207–226

Disequilibrium model(s)

Simulation estimation of dynamic switching regression and dynamic ____ - some Monte Carlo results. Lung-fei Lee. 78 (1997) 179–204

A smooth likelihood simulator for dynamic ____. Lung-fei Lee. 78 (1997) 257–294

Maximum score estimation of disequilibrium models and the role of anticipatory price-setting. Walter J. Mayer and Robert E. Dorsey. 87 (1998) 1–24

Maximum likelihood estimation of a binary choice model with random coefficients of unknown distribution. Hidehiko Ichimura and T. Scott Thompson. 86 (1998) 269–295

Dispersion ordering * Ordering univariate distributions by entropy and variance. Nader Ebrahimi, Esfandiar Maasoumi and Ehsan S. Soofi. 90 (1999) 317–336

Dispersion tests * Debt, moral hazard and airline safety: An empirical evidence. Georges Dionne, Robert Gagne, Francois Gagnon and Charles Vanasse. 79 (1997) 379–402

Distributed lag models * Exact tests in single equation autoregressive ____. Jan F. Kiviet and Jean-Marie Dufour. 80 (1997) 325–353

Distribution * Outlier robust analysis of long-run marketing effects for weekly scanning data. Philip Hans Franses, Teun Kloek and Andre Lucas. 89 (1999) 293–315

Distribution symmetry * Testing time reversibility without moment restrictions. Y.-T. Chen, R.Y. Chou and C.-M. Kuan. 95 (2000) 199–218

Distribution theory for unit root tests with conditional heteroskedasticity. B. Seo. 91 (1999) 113–144

Distributional data * Decomposing social indicators using ____. Benu Bidani and Martin Ravallion. 77 (1997) 125–139

Distribution-free estimation of some nonlinear panel data models. Jeffrey M. Wooldridge. 90 (1999) 77–97

Distribution-free estimation of the random coefficient dummy endogenous variable model. S. Chen. 91 (1999) 171–199

Domain of attraction * The asymptotic null distribution of the Box-Pierce Q-statistic for random variables with infinite variance. An application to German stock returns. Ralf Runde. 78 (1997) 205–216

Dominance * Using ____ in forming bounds on DEA models: The case of experimental agricultural data. Robert G. Chambers, Rolf Fare, Edward Jaenicke and Erik Lichtenberg. 85 (1998) 189–203

Double bootstrap * Foundations of statistical inference based on numerical roots of robust pivot functions (Fellow's Corner). H.D. Vinod. 86 (1998) 387–396

Double-hurdle rational addiction model * A ____ with heterogeneity: Estimating the demand for tobacco. J.M. Labeaga. 93 (1999) 49–72

Doubly stochastic * An introduction to stochastic unit-root processes. Clive W.J. Granger and Norman R. Swanson. 80 (1997) 35–62

Doubly stochastic Poisson process * Heterogeneous information arrival and option pricing. Patrick K. Asea and Mthuli Ncube. 83 (1998) 291–323

Drift hypothesis * Testing the unit root with ____ against nonlinear trend stationarity, with an application to the U.S. price level and interest rate. Herman J. Bierens. 81 (1997) 29–64

Drifts * Random walks with ____: Nonsense regression and spurious fixed-effect estimation. Horst Entorf. 80 (1997) 287–296

Duration data * Measuring information loss due to inconsistencies in ____ longitudinal surveys. Charles J. Romeo. 78 (1997) 159–177

Duration dependence and nonparametric heterogeneity: A Monte Carlo study. Michael Baker and Angelo Melino. 96 (2000) 357–393

Duration models

Association measures for durations in bivariate hazard rate models. Gerard J. van den Berg. 79 (1997) 221–245

Job search theory, labour supply and unemployment duration. Hans G. Bloemen. 79 (1997) 305–325

On seasonality and business cycle durations: A non-parametric investigation. Eric Ghysels. 79 (1997) 269–290

Duration transition and count data models, Christian Gourieroux and Thierry Magnac (editors). 79 (1997) 195–402

Duration transition and count data models

A count data model with unobserved heterogeneity. C. Gourieroux and M. Visser. 79 (1997) 247–268

Association measures for durations in bivariate hazard rate models. Gerard J. van den Berg. 79 (1997) 221–245

Bayes WESML: Posterior inference from choice-based samples. Tony Lancaster. 79 (1997) 291–303

Debt, moral hazard and airline safety: An empirical evidence. Georges Dionne, Robert Gagne, Francois Gagnon and Charles Vanasse. 79 (1997) 379–402

Inference in non-linear panel models with partially missing observations: The case of the equilibrium search model. Bent Jesper Christensen and Nicholas M. Kiefer. 79 (1997) 201–219

Job search theory, labour supply and unemployment duration. Hans G. Bloemen. 79 (1997) 305–32

Labour market transitions and retirement of men in the UK. Costas Meghir and Edward Whitehouse. 79 (1997) 327–354

On seasonality and business cycle durations: A non-parametric investigation. Eric Ghysels. 79 (1997) 269–290

Research and development, competition and innovation Pseudo-maximum likelihood and simulated maximum likelihood methods applied to count data models with heterogeneity. Bruno Crepon and Emmanuel Duguet. 79 (1997) 355–378

Durbin-Watson test * The sensitivity of OLS when the variance matrix is (partially) unknown. A.N. Banerjee and J.R. Magnus. 92 (1999) 295–323

Dynamic demand models

Exact small-sample inference in stationary, fully regular, ____. Philippe J. Deschamps. 97 (2000) 51–91

Full maximum likelihood estimation of ____. Philippe J. Deschamps. 82 (1998) 335–359

Dynamic disequilibrium models * A smooth likelihood simulator for ____. Lung-fei Lee. 78 (1997) 257–294

Dynamic equilibrium and volatility in financial asset markets. Yacine Ait-Sahalia. 84 (1998) 93–127

Dynamic equilibrium * Parametric tests for static and ____. Scott E. Atkinson and Robert Halvorsen. 85 (1998) 33–50

Dynamic error component model * Initial conditions and moment restrictions in dynamic panel data models. Richard Blundell and Stephen Bond. 87 (1998) 115–143

Dynamic factor demand * Short cuts to ____ modeling. Thomas Thomsen. 97 (2000) 1–23

*Dynamic linear models** Detecting shocks: Outliers and breaks in time series. A.C. Atkinson, S.J. Koopman and N. Shephard. 80 (1997) 387–422

Dynamic macroeconomics * A Bayesian approach to ____. David N. DeJong, Beth F. Ingram and Charles H. Whiteman. 98 (2000) 203–223

Dynamic modelling * A quasi-differencing approach to dynamic modelling from a time series of independent cross-sections. Sourafel Girma. 98 (2000) 365–383

Dynamic models

Efficient estimation of dynamic panel data models: Alternative assumptions and simplified estimation. Seung C. Ahn and Peter Schmidt. 76 (1997) 309–321

Estimating ____ from time series of independent cross-sections. M. Dolores Collado. 82 (1998) 37–62

Estimation of dynamic and ARCH Tobit models. Lung-fei Lee. 92 (1999) 355–390

Likelihood ratio tests for multiple structural changes. Jushan Bai. 91 (1999) 299–323

Nonparametric inference on structural breaks. M.A. Delgado and J. Hidalgo. 96 (2000) 113–144

Nutritional status and the allocation of time in Rwandese households. Alok Bhargava. 77 (1997) 277–295

Simulated maximum likelihood estimation of ____ discrete choice statistical models. Some Monte Carlo results. Lung-fei Lee. 82 (1998) 1–35

Dynamic optimization * Quasi-rational expectations, an alternative to fully rational expectations: An application to U.S. beef cattle supply. Marc Nerlove and Ilaria Fornari. 83 (1998) 129–161

Dynamic panel data model(s)

Initial conditions and moment restrictions in dynamic panel data models. Richard Blundell and Stephen Bond. 87 (1998) 115–143

How informative is the initial condition in the ____ with fixed effects? J. Hahn. 93 (1999) 309–326

Testing serial correlation in semiparametric panel data models. Q. Li and C. Hsiao. 87 (1998) 207–237

Dynamic panels * Inference unit roots in ____ where the time dimension is fixed. Richard D.F. Harris and Elias Tzavalis. 91 (1999) 201–226

Dynamic programming

Estimating price expectations in the OTC medicine market: An application of dynamic stochastic discrete choice models to scanner panel data. Fusun F. Gonul. 89 (1999) 41–56

Inference in non-linear panel models with partially missing observations: The case of the equilibrium search model. Bent Jesper Christensen and Nicholas M. Kiefer. 79 (1997) 201–219

Semiparametric identification and heterogeneity in discrete choice ____ models. Christopher R.Taber. 96 (2000) 201–229

Dynamic switching model * Simulation estimation of dynamic switching regression and dynamic disequilibrium models - some Monte Carlo results. Lung-fei Lee. 78 (1997) 179–204

Dynamic time series * Sources of nonmonotonic power when testing for a shift in mean of a ____. Timothy J. Vogelsang. 88 (1999) 283–299

Earnings mobility * An empirical analysis of earnings dynamics among men in the PSID: 1968–1989. John Geweke and Michael Keane. 96 (2000) 293–356

Echelon form * Analysis of cointegrated VARMA processes. Helmut Lütkepohl and Holger Claessen. 80 (1997) 223–239

Econometric implications of the government budget constraint. Christopher A. Sims. 83 (1998) 9–19

Econometric methods for derivative securities and risk management. Rene Garcia, Eric Ghysels and Eric Renault (editors). 94 (2000) 1–318

Econometric methods for derivative securities and risk management. Rene Garcia, Eric Ghysels and Eric Renault. 94 (2000) 1–7

Econometric modeling * Infrastructure and productivity: a nonlinear approach. V. G. Duggal, C. Saltzman and L.R. Klein. 92 (1999) 47–74

Econometric software * Internet-based econometric computing. W. Hardle and J. Horowitz. 95 (2000) 333–345

Econometric specification of the risk neutral valuation model. E. Clement, C. Gourieroux and A. Monfort. 94 (2000) 117–143

Econometric time series * Consistent hypothesis testing in semiparametric and non-parametric models for ____. Xiaohong Chen and Yanqin Fan. 91 (1999) 373–401

Econometrics

Editor's introduction: Studies in ____ in honor of Carl F. Christ. Lawrence R. Klein. 83 (1998) 1

Fellow's opinion: ____, data, and the world wide web. William A. Barnett. 77 (1997) 297–302

Economic data * Fellow's opinion: Econometrics, data, and the world wide web. William A. Barnett. 77 (1997) 297–302

Economic growth

Does the AIDS epidemic threaten ____? David E. Bloom and Ajay S. Mahal. 77 (1997) 105–124

Infrastructure and productivity: a nonlinear approach. V. G. Duggal, C. Saltzman and L.R. Klein. 92 (1999) 47–74

Economic theory * The econometric consequences of the ceteris paribus condition in ____. H.J. Bierens and N.R. Swanson. 95 (2000) 223–253

Economic time series * Bayes factors and nonlinearity: Evidence from economic time series. Gary Koop and Simon M. Potter. 88 (1999) 251–281

Efficiency

A Bayesian analysis of multiple-output production frontiers. Carmen Fernandez, Gary Koop and Mark Steel. 98 (2000) 47–79

Adaptive estimation of cointegrat ing regressions with ARMA errors. Douglas J. Hodgson. 85 (1998) 231–267

Efficient estimation of panel data models with strictly exogenous explanatory variables. K.S. Im, S.C. Ahn, P. Schmidt and J.M. Wooldridge. 93 (1999) 177–201

Redundancy of moment conditions. T. Breusch, H. Qian, P. Schmidt and D. Wyhowski. 91 (1999) 89–111

Efficiency analysis * Bayesian ____ through individual effects: Hospital cost frontiers. Gary Koop, Jacek Osiewalski and Mark F.J. Steel. 76 (1997) 77–105

Efficiency bound(s)

Efficient estimation of binary choice models under symmetry. S. Chen. 96 (2000) 183–199

Semiparametric estimation of the Type-3 Tobit model. Songnian Chen. 80 (1997) 1–34

Efficiency comparisons of maximum-likelihood-based estimators in GARCH models. G. Gonzalez-Rivera and F.C. Drost. 93 (1999) 93–111

Efficiency results of MLE and GMM estimation with sampling weights. J.S. Butler. 96 (2000) 25–37

Efficient estimation of binary choice models under symmetry. S. Chen. 96 (2000) 183–199

Efficient estimation of panel data models with sequential moment restrictions. Jinyong Hahn. 79 (1997) 1–21

Efficient estimation of panel data models with strictly exogenous explanatory variables. K.S. Im, S.C. Ahn, P. Schmidt and J.M. Wooldridge. 93 (1999) 177–201

Efficient estimation * Stochastic panel frontiers: A semiparametric approach. B.U. Park, R.C. Sickles and L. Simar. 84 (1998) 273–301

Efficient frontier * Analyzing properties of K-cones in the generalized data envelopment analysis model. Quanling Wei and Gang Yu. 80 (1997) 63–84

Efficient method of moments

Estimating continuous-time stochastic volatility models of the short-term interest rate. Torben G. Andersen and Jesper Lund. 77 (1997) 343–377

Estimating the rational expectations model of speculative storage: A Monte Carlo comparison of three simulation estimators. Alexander Michaelides and Serena Ng. 96 (2000) 231–266

Estimation of stochastic volatility models with diagnostics. A. Ronald Gallant, David Hsieh and George Tauchen. 81 (1997) 159–192

Modeling long memory in stock market volatility. Ming Liu. 99 (2000) 139–171

The relative efficiency of method of moments estimators. A. Ronald Gallant and G. Tauchen. 92 (1999) 149–172

Efficient method of moments estimation of a stochastic volatility model: A Monte Carlo study. T.G. Andersen, H.-J. Chung and B.E. Sorensen. 91 (1999) 61–87

EGARCH * The detection and estimation of long memory in stochastic volatility. F. Jay Breidt, Nuno Crato and Pedro de Lima. 83 (1998) 325–348

Eigenfunctions * Spectral methods for identifying scalar diffusions. Lars Peter Hansen, Jose Alexandre Scheinkman and Nizar Touzi. 86 (1998) 1–32

EM-algorithm(s)
Detecting shocks: Outliers and breaks in time series. A.C. Atkinson, S.J. Koopman and N. Shephard. 80 (1997) 387–422

On simulated ____. Soren F. Nielsen. 96 (2000) 267–292

Embeddability * Spectral methods for identifying scalar diffusions. Lars Peter Hansen, Jose Alexandre Scheinkman and Nizar Touzi. 86 (1998) 1–32

Empirical industrial organization * Product line extensions and competitive market interactions: An empirical analysis. Vrinda Kadiyali, Naufel Vilcassim and Pradeep Chintagunta. 89 (1999) 339–363

Empirical process * Semiparametric estimation of a censored regression model with an unknown transformation of the dependent variable. Tue Gorgens and Joel L. Horowitz. 90 (1999) 155–191

Endogeneity * Model specification and ____. Alice Nakamura and Masao Nakamura. 83 1998) 213–237

Endogeneity/selectivity * Two-step estimation of panel data models with censored endogenous variables and selection bias. Francis Vella and Marno Verbeek. 90 (1999) 239–263

Endogenous growth models * I(O) In, integration and cointegration out: Time series properties of ____. S.-H. Paul Lau. 93 (1999) 1–24

Endogenous switching * Estimating count data models with ____: Sample selection and endogenous treatment effects. Joseph V. Terza. 84 (1998) 129–154

Endogenous variable model * Distribution-free estimation of the random coefficient dummy ____. S. Chen. 91 (1999) 171–199

Engle curves * Nonparametric bootstrap analysis with applications to demographic effects in demand functions. Pedro L. Gozalo. 81 (1997) 357–393

Engle-Granger test * Pitfalls in testing for long run relationships. Jesus Gonzalo and Tae-Hwy Lee. 86 (1998) 129–154

Enogenous sampling * On the use of sampling weights when estimating regression models with survey data. L. Magee, A.L. Robb and J.B. Burbidge. 84 (1998) 251–271

Entropy
An R-squared measure of goodness of fit for some common nonlinear regression models. A. Colin Cameron and Frank A.G. Windmeijer. 77 (1997) 342–329

Ordering univariate distributions by entropy and variance. Nader Ebrahimi, Esfandiar Maasoumi and Ehsan S. Soofi. 90 (1999) 317–336

EPIMODEL * Does the AIDS epidemic threaten economic growth? David E. Bloom and Ajay S. Mahal. 77 (1997) 105–124

Epstein-Zin asset pricing model * Finite sample properties of tests of the ____. D.C. Smith. 93 (1999) 113–148

Equilibrium search model * Inference in non-linear panel models with partially missing observations: The case of the ____. Bent Jesper Christensen and Nicholas M. Kiefer. 79 (1997) 201–219

Equivalence scales

Nonparametric bootstrap analysis with applications to demographic effects in demand functions. Pedro L. Gozalo. 81 (1997) 357–393

Semiparametric estimates and tests of base-independent equivalence scales. Krishna Pendakur. 88 (1999) 1–40

Error components

Initial conditions and moment restrictions in dynamic panel data models. Richard Blundell and Stephen Bond. 87 (1998) 115–143

Pooled estimators vs. their heterogeneous counterparts in the context of dynamic demand for gasoline. Badi H. Baltagi and James M. Griffin. 77 (1997) 303–327

Error-components panel data model * Changes in relative wages in the 1980s: Returns to observed and unobserved skills and black-white wage differentials. Kenneth Y. Chay and David S. Lee. 99 (2000) 1–38

Error correction model(s)

Analysis of cointegrated VARMA processes. Helmut Lütkepohl and Holger Claessen. 80 (1997) 223–239

Analysis of cointegration vectors using the GMM approach. Carmela E. Quintos. 85 (1998) 155–188

Full maximum likelihood estimation of dynamic demand models. Philippe J. Deschamps. 82 (1998) 335–359

Impulse response and forecast error variance asymptotics in nonstationary VARs. Peter C.B. Phillips. 83 (1998) 21–56

Likelihood analysis of seasonal cointegration. Soren Johansen and Ernst Schaumburg. 88 (1999) 301–339

Nonlinear stochastic trends. Clive W.J. Granger, Tomoo Inoue and Norman Morin. 81 (1997) 65–92

Representations of I(2) cointegrated systems using the Smith-McMillan form. Niels Haldrup and Mark Salmon. 84 (1998) 303–325

Stability tests in ____. Carmela E. Quintos. 82 (1998) 289–315

Errors component models * Parameters of interest, nuisance parameter and orthogonality conditions. An application to autoregressive ____. Bruno Crepon, Francis Kramarz and Alain Trognow. 82 (1998) 135–156

Errors in the variables

Estimation of censored linear ____. Liqun Wang. 84 (1998) 383–400

Higher moment estimators for linear regression models with ____. Marcel G. Dagenais and Denyse L. Dagenais. 76 (1997) 193–221

Measuring information loss due to inconsistencies in duration data from ____. Charles J. Romeo. 78 (1997) 159–177

Simulated latent variable estimation of models with ordered categorical data. Jon A. Breslaw and James McIntosh. 87 (1998) 25–47

Error variance asymptotics * Impulse response and forecast ____ in nonstationary VARs. Peter C.B. Phillips. 83 (1998) 21–56

Estimand * Estimation of some partially specified nonlinear models. Chunrong Ai and Daniel McFadden. 76 (1997) 1–37

Estimation error and the specification of unobserved component models. A. Maravall and C. Planas. 92 (1999) 325–353

Evolution * Long-run effects of price promotions in scanner markets. Marnik G. Dekimpe, Dominique M. Hanssens and Jorge M. Silva-Risso. 89 (1999) 269–291

Exact small-sample inference in stationary, fully regular, dynamic demand models. Philippe J. Deschamps. 97 (2000) 51–91

Exchange rate models * Monte Carlo inference in econometric models with symmetric stable disturbances. Efthymios G. Tsionas. 88 (1999) 365–401

Exchange rates

Regime switching in foreign ____: Evidence from currency option prices. N.P.B. Bollen, S.F. Gray and R.E. Whaley. 94 (2000) 239–276

Semiparametric estimation of long-memory volatility dependencies: The role of high-frequency data. Tim Bollerslev and Jonathan H. Wright. 98 (2000) 81–106

Testing for a slowly changing level with special reference to stochastic volatility. Andrew Harvey and Mariane Streibel. 87 (1998) 167–189

Exclusion restriction * Distribution-free estimation of the random coefficient dummy endogenous variable model. S. Chen. 91 (1999) 171–199

Exogeneity * Weak ____ in I(2)VAR systems. P. Paruolo and A. Rahbek. 93 (1999) 281–308

Exogenous explanatory variables * Efficient estimation of panel data models with strictly ____. K.S. Im, S.C. Ahn, P. Schmidt and J.M. Wooldridge. 93 (1999) 177–201

Exogenous I(1) variables * Structural analysis of vector error correlation models with ____. M. Hashem Pesaran, Yongcheol Shin and Richard J. Smith. 97 (2000) 293–343

Expected maximum utility * Generalized extreme value model and additively separable generator function. Ki-Hong Choi and Choon-Geol Moon. 76 (1997) 129–140

Expected utility * Econometrics and decision theory. G. Chamberlain. 95 (2000) 255–283

Experimental choice data * A latent structure double hurdle regression model for exploring heterogeneity in consumer search patterns. Wayne S. DeSarbo and Jungwhan Choi. 89 (1999) 423–455

Experimental design * The evaluation of new health care technology: The labor economics of statistics. Tomas Philipson. 76 (1997) 375–395

Explosive roots * Pitfalls in testing for long run relationships. Jesus Gonzalo and Tae-Hwy Lee. 86 (1998) 129–154

Exponential family regression * An R-squared measure of goodness of fit for some common nonlinear regression models. A. Colin Cameron and Frank A.G. Windmeijer. 77 (1997) 342–329

External nonlinearity * Sources of asymmetry in production factor dynamics. Franz C. Palm and Gerard A. Pfann. 82 (1998) 361–392

Externality * Research and development, competition and innovation Pseudo-maximum likelihood and simulated maximum likelihood methods applied to count data models with heterogeneity. Bruno Crepon and Emmanuel Duguet. 79 (1997) 355–378

F-test * On the sensitivity of the usual E and ____ to covariance misspecification. A.N. Banerjee and J.R. Magnus. 95 (2000) 157–176

Factor approximations * Discrete ____ in simultaneous equation models: Estimating the impact of a dummy endogenous variable on a continuous outcome. T.A. Mroz. 92 (1999) 233–274

Factor-augmenting efficiency indexes * Short cuts to dynamic factor demand modeling. Thomas Thomsen. 97 (2000) 1–23

Factor dynamics * Sources of asymmetry in production ____. Franz C. Palm and Gerard A. Pfann. 82 (1998) 361–392

Feedforward networks * Pricing and hedging derivative securities with neural networks and a homogeneity hint. R. Garcia and R. Gencay. 94 (2000) 93–115

Female labor supply * Model specification and endogeneity. Alice Nakamura and Masao Nakamura. 83 (1998) 213–237

Filter techniques * Low-pass filtered least squares estimators of cointegrating vectors. Yikang Li. 85 (1998) 289–316

Filtered least squares estimators *Low-pass filtered least squares estimators of cointegrating vectors. Yikang Li. 85 (1998) 289–316

Filtering * Dynamic equilibrium and volatility in financial asset markets. Yacine Ait-Sahalia. 84 (1998) 93–127

Filtering theory * Nonlinear and non-Gaussian state-space modeling with Monte Carlo simulations. Hisashi Tanizaki and Roberto S. Mariano. 83 (1998) 263–290

Financial asset markets * Dynamic equilibrium and volatility in ____. Yacine Ait-Sahalia. 84 (1998) 93–127

Financial econometrics

Heterogeneous information arrival and option pricing. Patrick K. Asea and Mthuli Ncube. 83 (1998) 291–323

Rational expectations, inflation and the nominal interest rate. Jean A. Crockett. 83 (1998) 349–363

The detection and estimation of long memory in stochastic volatility. F. Jay Breidt, Nuno Crato and Pedro de Lima. 83 (1998) 325–348

Financial market data * The relative efficiency of method of moments estimators. A. Ronald Gallant and G. Tauchen. 92 (1999) 149–172

Financial time series

Efficient estimation in semiparametric GARCH models. Feike C. Drost and Chris A.J. Klaassen. 81 (1997) 193–221

Estimation of stochastic volatility models with diagnostics. A. Ronald Gallant, David Hsieh and George Tauchen. 81 (1997) 159–192

Local parametric analysis of hedging in discrete time. Peter Bossaerts and Pierre Hillion. 81 (1997) 243–272

Local polynomial estimators of the volatility function in nonparametric autoregression. W. Hardle and A. Tsybakov. 81 (1997) 223–242

Finite mixture distribution * Bayesian analysis of cross-section and clustered data treatment models. Siddhartha Chib and Barton H. Hamilton. 97 (2000) 25–50

Finite mixtures

A latent structure double hurdle regression model for exploring heterogeneity in consumer search patterns. Wayne S. DeSarbo and Jungwhan Choi. 89 (1999) 423–455

Mixed INAR(1) Poisson regression models: Analyzing heterogeneity and serial dependencies in longitudinal count data. Ulf Bockenholt. 89 (1999) 317–338

Finite sample inference * Markovian processes, two-sided autoregressions and ____ for stationary and nonstationary autoregressive processes. Jean-Marie Dufour and Olivier Torres. 99 (2000) 255–289

Finite sample likelihood-based analyis * Bayesian inference in a simultaneous equation model with limited dependent variables. Kai Li. 85 (1998) 387–400

Finite sample moments results for the quasi-FIML estimator of the reduced form: The linear case. Michael D. McCarthy. 83 (1998) 239–262

Finite-sample performance * Test for partial parameter instability in regressions with I(1) processes. Biing-Shen Kuo. 86 (1998) 337–368

Finite sample properties of the maximum likelihood estimator in autoregressive models with Markov switching. Zacharias Psaradakis and Martin Sola. 86 (1998) 369–386

Finite sample properties of tests of the Epstein-Zin asset pricing model. D.C. Smith. 93 (1999) 113–148

Finite sample properties

Asymptotic probability concentrations and ____ of modified LIML estimators for equations with more than two endogenous variables. Dennis Oberhelman and K. Rao Kadiyala. 98 (2000) 163–185

The ____ of simultaneous equations' estimates and estimators Bayesian and non-Bayesian approaches. Arnold Zellner. 83 (1998) 185–212

Finite sample(s)

Adaptive estimation of cointegrat ing regressions with ARMA errors. Douglas J. Hodgson. 85 (1998) 231–267

Approximate bias correction in econometrics. James G. MacKinnon and Anthony A. Smith. 85 (1998) 205–230

A latent structure double hurdle regression model for exploring heterogeneity in consumer search patterns. Wayne S. DeSarbo and Jungwhan Choi. 89 (1999) 423–455

Block recursion and structural vector autoregressions. Tao Zha. 90 (1999) 291–316

Further consequences of viewing LIML as an iterated Aitken estimator. Ghuanming Gao and Kajal Lahiri. 98 (2000) 187–202

Inference in possibly integrated vector autoregressive models: Some finite sample evidence. Hiroshi Yamada and Hiro Y. Toda. 86 (1998) 55–95

Fisher hypothesis * Rational expectations, inflation and the nominal interest rate. Jean A. Crockett. 83 (1998) 349–363

Fisher information * Foundations of statistical inference based on numerical roots of robust pivot functions (Fellow's Corner). H.D. Vinod. 86 (1998) 387–396

Fisher information matrix * Efficiency comparisons of maximum-likelihood-based estimators in GARCH models. G. Gonzalez-Rivera and F.C. Drost. 93 (1999) 93–111

Fixed effects

Bayesian efficiency analysis through individual effects: Hospital cost frontiers. Gary Koop, Jacek Osiewalski and Mark F.J. Steel. 76 (1997) 77–105

How informative is the initial condition in the dynamic panel model with ____? J. Hahn. 93 (1999) 309–326

Inference for unit roots in dynamic panels where the time dimension is fixed. Richard D.F. Harris and Elias Tzavalis. 91 (1999) 201–226

Leapfrog estimation of a ____ with unknown transformation of the dependent variable. J. Abrevaya. 93 (1999) 203–228

Stratified partial likelihood estimation. G. Ridder and I. Tunali. 92 (1999) 193–232

Fixed-effect models * Random walks with drifts: Nonsense regression and spurious fixed-effect estimation. Horst Entorf. 80 (1997) 287–296

Fixed effects Poisson model * Distribution-free estimation of some nonlinear panel data models. Jeffrey M. Wooldridge. 90 (1999) 77–97

Fixed-effects regression model * Rank estimation of a generalized ____. J. Abrevaya. 95 (2000) 1–23

Flexible functional forms * Short cuts to dynamic factor demand modeling. Thomas Thomsen. 97 (2000) 1–23

Fluctuation tests * Stability tests in error correction models. Carmela E. Quintos. 82 (1998) 289–315

Food policies * Nutritional status and the allocation of time in Rwandese households. Alok Bhargava. 77 (1997) 277–295

Forecast error variance decomposition asymptotics * Impulse response and ____ in nonstationary VARs. Peter C.B. Phillips. 83 (1998) 21–56

Forecast evaluations * Robust out-of-sample inference. Michael W. McCracken. 99 (2000) 195–223

Forecasting new product penetration with flexible substitution patterns. David Brownstone and Kenneth Train. 89 (1999) 109–129

Forecasting turning points in countries' output growth rates: A response to Milton Friedman. Arnold Zellner and Chung-ki Min. 88 (1999) 203–206

Forecasting

Bayesian analysis of compound loss distributions. Jeffrey S. Pai. 79 (1997) 129–146

Nonlinear and non-Gaussian state-space modeling with Monte Carlo simulations. Hisashi Tanizaki and Roberto S. Mariano. 83 (1998) 263–290

Robust out-of-sample inference. Michael W. McCracken. 99 (2000) 195–223

Foreign exchange rates * Regime switching in ____: Evidence from currency option prices. N.P.B. Bollen, S.F. Gray and R.E. Whaley. 94 (2000) 239–276

Fourth moment * The second moment and the autocovariance function of the squared errors of the GARCH model. Menelaos Karanasos. 90 (1999) 63–76

Fractional ARMA * The detection and estimation of long memory in stochastic volatility. F. Jay Breidt, Nuno Crato and Pedro de Lima. 83 (1998) 325–348

Fractional integration

Indirect estimation of ARFIMA and VARFIMA models. V.L. Martin and N.P. Wilkins. 93 (1999) 149–175

Testing of unit root and other non-stationary hypotheses in macroeconomic time series. L.A. Gil-Alana and P.M. Robinson. 80 (1997) 241–268

Fractional methodology * Spurious regression theory with non-stationary fractionally integrated processes. Francesc Marmol. 84 (1998) 233–250

Fractional unit roots * Pitfalls in testing for long run relationships. Jesus Gonzalo and Tae-Hwy Lee. 86 (1998) 129–154

Fractionally integrated EGARCH * Long-term equity anticipation securities and stock market volatility dynamics. T. Bollerslev and H.O. Mikkelsen. 92 (1999) 75–99

Fractionally integrated models

Bayesian analysis of long memory and persistence using ARFIMA models. Gary Koop, Eduardo Ley, Jacek Osiewalski and Mark F.J. Steel. 76 (1997) 149–169

Estimation the differencing parameter via the partial autocorrelation function. Terence Tai-Leung Chong. 97 (2000) 365–381

Fractionally integrated processes * The spurious regression of ____. W.-J. Tsay and C.-F. Chung. 96 (2000) 155–182

Frequency domain

Indirect estimation of ARFIMA and VARFIMA models. V.L. Martin and N.P. Wilkins. 93 (1999) 149–175

The estimation of systems of joint differential-difference equations. Marcus J. Chambers. 85 (1998) 1–31

Frequency-domain analysis * Trend estimation and de-trending via rational square-wave filters. D.S.G. Pollock. 99 (2000) 317–334

Frequency domain time series regression * Higher-order approximations for ____. Zhijie Xiao and Peter C.B. Phillips. 86 (1998) 297–336

Frontier functions * Stochastic panel frontiers: A semiparametric approach. B.U. Park, R.C. Sickles and L. Simar. 84 (1998) 273–301

Full information maximum likelihood * Robust estimators for simultaneous equations models. J. Krishnakumar and E. Ronchetti. 78 (1997) 295–314

Full information maximum likelihood estimation * Estimating count data models with endogenous switching: Sample selection and endogenous treatment effects. Joseph V. Terza. 84 (1998) 129–154

Full maximum likelihood estimation of dynamic demand models. Philippe J. Deschamps. 82 (1998) 335–359

Full rank conditions * Estimating censored regression models in the presence of nonparametric multiplicative heteroskedasticity. Songnian Chen and Shakeeb Kahn. 98 (2000) 283–316

Fully modified estimator * Test for partial parameter instability in regressions with I(1) processes. Biing-Shen Kuo. 86 (1998) 337–368

Fully modified least squares

Analysis of cointegration vectors using the GMM approach. Carmela E. Quintos. 85 (1998) 155–188

Fully modified IV, GIVE and GMM estimation with possibly non-stationary regressors and instruments. Yuichi Kitamura and Peter C.B. Phillips. 80 (1997) 85–123

Low-pass filtered least squares estimators of cointegrating vectors. Yikang Li. 85 (1998) 289–316

Futures option market * Post-'87 crash fears in the S and P 500 ____. D.S. Bates. 94 (2000) 181–238

Game-theoretic model * Deriving an estimate of the optimal reserve price: An application to British Columbian timber sales. Harry J. Paarsch. 78 (1997) 333–357

Gamma measure * Econometric specification of the risk neutral valuation model. E. Clement, C. Gourieroux and A. Monfort. 94 (2000) 117–143

GARCH

Bayesian analysis of ARM—— models: A Markov chain sampling approach. T. Nakatsuma. 95 (2000) 57–69

Distribution theory for unit root tests with conditional heteroskedasticity. B. Seo. 91 (1999) 113–144

Estimation of dynamic and ARCH Tobit models. Lung-fei Lee. 92 (1999) 355–390

GARCH effects * Testing for ____: A one-sided approach. Antonis Demos and Enrique Sentana. 86 (1998) 97–127

GARCH model(s)

A test for constant correlations in a multivariate ____. Y.K. Tse. 98 (2000) 107–127

Efficiency comparisons of maximum-likelihood-based estimators in GARCH models. G. Gonzalez-Rivera and F.C. Drost. 93 (1999) 93–111

Efficient estimation in semiparametric ____. Feike C. Drost and Chris A.J. Klaassen. 81 (1997) 193–221

Estimation of stochastic volatility models via Monte Carlo maximum likelihood. Gleb Sandmann and Siem Jan Koopman. 87 (1998) 271–301

The second moment and the autocovariance function of the squared errors of the ____. Menelaos Karanasos. 90 (1999) 63–76

Testing for a slowly changing level with special reference to stochastic volatility. Andrew Harvey and Mariane Streibel. 87 (1998) 167–189

GARCH processes
Augmented GARCH(p, q) process and its diffusion limit. Jin-Chuan Duan. 79 (1997) 97–127

Properties of moments of a family of____. C. He and T. Terasvirta. 92 (1999) 173–192

GARCH(1,1) process
Reconsidering the continuous time limit of the ____. V. Corradi. 96 (2000) 145–153

Gasoline demand * Pooled estimators vs. their heterogeneous counterparts in the context of dynamic demand for gasoline. Badi H. Baltagi and James M. Griffin. 77 (1997) 303–327

Gaussian estimation
A semiparametric two-step estimator in a multivariate long memory model. Ignacio N. Lobato. 90 (1999) 129–153

The estimation of systems of joint differential-difference equations. Marcus J. Chambers. 85 (1998) 1–31

Gaussian pseudo-MLE * Adaptive estimation of cointegrat ing regressions with ARMA errors. Douglas J. Hodgson. 85 (1998) 231–267

Gaussian tests for seasonal unit roots based on Cauchy estimation and recursive mean adjustments. Dong Wan Shin and Beong Soo So. 99 (2000) 107–137

Gaussianity * Testing time reversibility without moment restrictions. Y.-T. Chen, R.Y. Chou and C.-M. Kuan. 95 (2000) 199–218

Gender bias * Using mixture models to detect sex bias in health outcomes in Bangladesh. Jonathan J. Morduch and Hal S. Stern. 77 (1997) 259–276

General equilibrium estimation * A Bayesian approach to dynamic macroeconomics. David N. DeJong, Beth F. Ingram and Charles H. Whiteman. 98 (2000) 203–223

General linear structural model * Identification and Kullback information in the GLSEM. Phoebus J. Dhrymes. 83 (1998) 163–184

Generalized cost function * Parametric tests for static and dynamic equilibrium. Scott E. Atkinson and Robert Halvorsen. 85 (1998) 33–50

Generalized extreme value model and additively separable generator function. Ki-Hong Choi and Choon-Geol Moon. 76 (1997) 129–140

Generalized fluctuation test * Tests for changes in models with a polynomial trend. Chung-Ming Kuan. 84 (1998) 75–91

Generalized instrumental variable estimation * Fully modified IV, GIVE and GMM estimation with possibly non-stationary regressors and instruments. Yuichi Kitamura and Peter C.B. Phillips. 80 (1997) 85–123

Generalized method of moments (GMM)
Analysis of cointegration vectors using the GMM approach. Carmela E. Quintos. 85 (1998) 155–188

Codependent cycles. Farshid Vahid and Robert F. Engle. 80 (1997) 199–221

Contracting in space: An application of spatial statistics to discrete-choice models. Joris Pinkse and Margaret E. Slade. 85 (1998) 125–154

Distribution-free estimation of some nonlinear panel data models. Jeffrey M. Wooldridge. 90 (1999) 77–97

Efficient method of moments estimation of a stochastic volatility model: A Monte Carlo study. T.G. Andersen, H.-J. Chung and B.E. Sorensen. 91 (1999) 61–87

Fully modified IV, GIVE and GMM estimation with possibly non-stationary regressors and instruments. Yuichi Kitamura and Peter C.B. Phillips. 80 (1997) 85–123

GMM estimation with cross sectional dependence. T.G. Conley. 92 (1999) 1–45

Improved instrumental variables and ____ estimators. H. Qian and P. Schmidt. 91 (1999) 145–169

Misspecified heteroskedasticity in the panel probit model: A small sample comparison of GMM and SML estimators. Joachim Inkmann. 97 (2000) 227–259

Predictive tests for structural change with unknown breakpoint. Eric Ghysels, Alain Guay and Alastair Hall. 82 (1998) 209–233

Redundancy of moment conditions. T. Breusch, H. Qian, P. Schmidt and D. Wyhowski. 91 (1999) 89–111

Testing multiple equation systems for common nonlinear components. Heather M. Anderson and Farshid Vahid. 84 (1998) 1–36

Generalized p-values * Bayesian and non-Bayesian solutions to analysis of covariance models under heteroscedasticity. Malwane M.A. Ananda. 86 (1998) 177–192

Generalized regression model * Rank estimation of a generalized fixed-effects regression model. J. Abrevaya. 95 (2000) 1–23

Generalized residuals

A Monte Carlo investigation of the sampling behavior of conditional moment tests in Tobit and Probit models. Christopher L. Skeels and F. Vella. 92 (1999) 275–294

Contracting in space: An application of spatial statistics to discrete-choice models. Joris Pinkse and Margaret E. Slade. 85 (1998) 125–154

Generalised vec operators and the seemingly unrelated regression equations model with vector correlated disturbances. Darrell Turkington. 99 (2000) 225–253

Generator function * Generalized extreme value model and additively separable ____. Ki-Hong Choi and Choon-Geol Moon. 76 (1997) 129–140

GHK simulator * Misspecified heteroskedasticity in the panel probit model: A small sample comparison of GMM and SML estimators. Joachim Inkmann. 97 (2000) 227–259

Gibbs sampler

Bayesian efficiency analysis through individual effects: Hospital cost frontiers. Gary Koop, Jacek Osiewalski and Mark F.J. Steel. 76 (1997) 77–105

Simulated latent variable estimation of models with ordered categorical data. Jon A. Breslaw and James McIntosh. 87 (1998) 25–47

Testing for integration using evolving trend and seasonals models: A Bayesian approach. Gary Koop and Herman K. Van Dijk. 97 (2000) 261–291

Gibbs sampling

Bayesian analysis of cross-section and clustered data treatment models. Siddhartha Chib and Barton H. Hamilton. 97 (2000) 25–50

Bayesian inference in a simultaneous equation model with limited dependent variables. Kai Li. 85 (1998) 387–400

Business cycle durations. Andrew J. Filardo and Stephen F. Gordon. 85 (1998) 99–123

Estimation and comparison of multiple change-point models. Siddhartha Chib. 86 (1998) 221–241

Learning about the across-regime correlation in switching regression models. Gary Koop and Dale J. Poirier. 78 (1997) 217–227

Nonlinear and non-Gaussian state-space modeling with Monte Carlo simulations. Hisashi Tanizaki and Roberto S. Mariano. 83 (1998) 263–290

Posterior simulation and Bayes factors in panel count data models. Siddhartha Chib, Edward Greenberg and Rainer Winkelmann. 86 (1998) 33–54

Statistical inference in the multinomial multiperiod probit model. John F. Geweke, Michael P. Keane and David E. Runkle. 80 (1997) 125–165

Gini coefficient * Estimating the density of unemployment duration based on contaminated samples or small samples. H.K. Ryu and D. J. Slottje. 95 (2000) 131–156

Glejser test * Robustifying ____ of heteroskedasticity. Kyung So Im. 97 (2000) 179–188

Glejser's test revisited. Jose A.F. Machado and J.M.C. Santos Silva. 97 (2000) 189–202

Global approximation * Estimating the density of unemployment duration based on contaminated samples or small samples. H.K. Ryu and D. J. Slottje. 95 (2000) 131–156

GML asymptotic standard deviations

GMM and QML asymptotic standard deviations in stochastic volatility models: Comments on Ruiz (1994). Torben G. Andersen and Bent E. Sorensen. 76 (1997) 397–403

QML amid GMM estimators of stochastic volatility models: Response to Andersen and Sorensen. Esther Ruiz. 76 (1997) 405

GMM estimation

A quasi-differencing approach to dynamic modelling from a time series of independent cross-sections. Sourafel Girma. 98 (2000) 365–383

Efficiency results of MLE and ____ with sampling weights. J.S. Butler. 96 (2000) 25–37

Efficient estimation of dynamic panel data models: Alternative assumptions and simplified estimation. Seung C. Ahn and Peter Schmidt. 76 (1997) 309–321

GMM estimation with cross sectional dependence. T.G. Conley. 92 (1999) 1–45

GMM estimator(rs)

Convenient estimators for the panel probit model. Irene Bertschek and Michael Lechner. 87 (1998) 329–371

Initial conditions and moment restrictions in dynamic panel data models. Richard Blundell and Stephen Bond. 87 (1998) 115–143

Efficient estimation of panel data models with sequential moment restrictions. Jinyong Hahn. 79 (1997) 1–21

GMM inference when the number of moment conditions is large. R. Koenker and J.A.F. Machado. 93 (1999) 327–344

Goodness of fit

An R-squared measure of ____ for some common nonlinear regression models. A. Colin Cameron and Frank A.G. Windmeijer. 77 (1997) 342–329

On estimation and testing ____ for m-dependent stable sequences. Rohit S. Deo. 99 (2000) 349–372

Government budget constraint * Econometric implications of the ____. Christopher A. Sims. 83 (1998) 9–19

Granger causality * Inference in possibly integrated vector autoregressive models: Some finite sample evidence. Hiroshi Yamada and Hiro Y. Toda. 86 (1998) 55–95

Granger's non-causality * Inference on one-way effect and evidence in Japanese macroeconomic date. Feng Yao and Yuzo Hosoya. 98 (2000) 225–255

Granger's theorem * Likelihood analysis of seasonal cointegration. Soren Johansen and Ernst Schaumburg. 88 (1999) 301–339

Habit persistence models * Simulated maximum likelihood estimation of dynamic discrete choice statistical models. Some Monte Carlo results. Lung-fei Lee. 82 (1998) 1–35

Hausman tests for autocorrelation in the presence of lagged dependent variables. Some further results. Leslie G. Godfrey. 82 (1998) 197–207

Hazard rate models * Association measures for durations in bivariate ____. Gerard J. van den Berg. 79 (1997) 221–245

Health care technology * The evaluation of new health care technology: The labor economics of statistics. Tomas Philipson. 76 (1997) 375–395

Health data analyses

Analysis of data on health, Annuals of Econometrics. Alok Bhargava. 77 (1997) 1–296

Assessing the productive benefits of nutrition and health: An integrated human capital approach. T.Paul Schultz. 77 (1997) 141–158

Decomposing social indicators using distributional data. Benu Bidani and Martin Ravallion. 77 (1997) 125–139

Does the AIDS epidemic threaten economic growth? David E. Bloom and Ajay S. Mahal. 77 (1997) 105–124

Editor's introduction: Analysis of data on health. Alok Bhargava. 77 (1997) 1

Estimation in choice-based sampling with measurement error and bootstrap analysis. C.Y. Wang, Suojin Wang and R.J. Carroll. 77 (1997) 65–86

Health and wages: Evidence on men and women in urban Brazil. Duncan Thomas and John Strauss. 77 (1997) 159–185

Nutritional status and the allocation of time in Rwandese households. Alok Bhargava. 77 (1997) 277–295

Nutritional status, the capacity for work, and poverty traps. Partha Dasgupta. 77 (1997) 5–37

Socioeconomic inequalities in health: Measurement, computation, and statistical inference. Nanak Kakwani, Adam Wagstaff and Eddy van Doorslaer. 77 (1997) 87–103

The dynamics of agricultural production and the calorie income relationship: Evidence from Pakistan. Jere R. Behrman, Andrew D. Foster and Mark R. Rosenzweig. 77 (1997) 187–207

The marginal cost effectiveness of medical technology: A panel instrumental variables approach. Mark McClellan and Joseph P. Newhouse. 77 (1997) 39–64

Using mixture models to detect sex bias in health outcomes in Bangladesh. Jonathan J. Morduch and Hal S. Stern. 77 (1997) 259–276

Health indicators * Decomposing social indicators using distributional data. Benu Bidani and Martin Ravallion. 77 (1997) 125–139

Health plan choice * A model of health plan choice: Inferring preferences arid perceptions from a combination of revealed preference and attitudinal data. Katherine M. Harris and Michael P. Keane. 89 (1999) 131–157

Health production * Using mixture models to detect sex bias in health outcomes in Bangladesh. Jonathan J. Morduch and Hal S. Stern. 77 (1997) 259–276

Heavy censoring * Estimating censored regression models in the presence of nonparametric multiplicative heteroskedasticity. Songnian Chen and Shakeeb Kahn. 98 (2000) 283–316

Heavy-tailed distributions * On the robustness of nonlinearity tests to moment condition failure. Pedro J.F. de Lima. 76 (1997) 251–280

Hedging

Local parametric analysis of ____ in discrete time. Peter Bossaerts and Pierre Hillion. 81 (1997) 243–272

Pricing and ____ long term options. G. Bakshi, C. Cao and Z. Chen. 94 (2000) 277–318

Hedging derivative securities * Pricing and ____ with neural networks and a homogeneity hint. R. Garcia and R. Gencay. 94 (2000) 93–115

Heterogeneity

A count data model with unobserved ____. C. Gourieroux and M. Visser. 79 (1997) 247–268

A double-hurdle rational addiction model with ____: Estimating the demand for tobacco. J.M. Labeaga. 93 (1999) 49–72

A latent structure double hurdle regression model for exploring heterogeneity in consumer search patterns. Wayne S. DeSarbo and Jungwhan Choi. 89 (1999) 423–455

Marketing and econometrics: Marketing models of consumer heterogeneity. Greg M. Allenby and Peter E. Rossi. 89 (1999) 57–78

Markov chain Monte Carlo and models of consideration set and parameter heterogeneity. Jeongwen Chiang, Siddhartha Chib and Chakravarthi Narasimhan. 89 (1999) 223–248

Mixed INAR(1) Poisson regression models: Analyzing heterogeneity and serial dependencies in longitudinal count data. Ulf Bockenholt. 89 (1999) 317–338

Research and development, competition and innovation Pseudo-maximum likelihood and simulated maximum likelihood methods applied to count data models with heterogeneity. Bruno Crepon and Emmanuel Duguet. 79 (1997) 355–378

Semiparametric identification and ____ in discrete choice dynamic programming models. Christopher R.Taber. 96 (2000) 201–229

Heterogeneous information arrival and option pricing. Patrick K. Asea and Mthuli Ncube. 83 (1998) 291–323

Heterogeneous logit model * Econometric modeling of competition: A multicategory choice-based mapping approach. Tulin Erdem and Russell S. Winer. 89 (1999) 159–175

Heteroscedasticity

Another ____ - and autocorrelation-consistent covariance matrix estimator. Kenneth D. West. 76 (1997) 171–191

Bayesian and non-Bayesian solutions to analysis of covariance models under heteroscedasticity. Malwane M.A. Ananda. 86 (1998) 177–192

Combining sources of preference data. David Hensher. Jordan Louviere and Joffre Swait. 89 (1999) 197–221

Distribution theory for unit root tests with conditional ____. B. Seo. 91 (1999) 113–144

Efficiency results of MLE and GMM estimation with sampling weights. J.S. Butler. 96 (2000) 25–37

Foundations of statistical inference based on numerical roots of robust pivot functions (Fellow's Corner). H.D. Vinod. 86 (1998) 387–396

Glejser's test revisited. Jose A.F. Machado and J.M.C. Santos Silva. 97 (2000) 189–202

Misspecified heteroskedasticity in the panel probit model: A small sample comparison of GMM and SML estimators. Joachim Inkmann. 97 (2000) 227–259

Properties of moments of a family of GARCH processes. C. He and T. Terasvirta. 92 (1999) 173–192

Robustifying Glejser test of ____. Kyung So Im. 97 (2000) 179–188

Semiparametric qualitative response model estimation with unknown ____ or instrumental variables. Arthur Lewbel. 97 (2000) 145–177

Subsampling for heteroskedastic time series. Politis, D.N., Romano, Joseph P. and Michael Wolf. 81 (1997) 281–317

The moving blocks bootstrap and robust inference for linear least squares and quantile regressions. Bernd Fitzenberger. 82 (1998) 235–287

Testing for serial correlation in multivariate regression models. Ekaterini Kyriazidou. 86 (1998) 193–220

Hetroskedasticity adjustment * Autocorrelation- and heteroskedasticity-consistent t-values with trending data. Walter Kramer and Sonja Michels. 76 (1997) 141–147

Hidden Markov chain

Bayesian estimation of switching ARMA models. M. Billio, A. Monfort and C.P. Robert. 93 (1999) 229–255

Estimation and comparison of multiple change-point models. Siddhartha Chib. 86 (1998) 221–241

High-frequency data * Semiparametric estimation of long-memory volatility dependencies: The role of ____. Tim Bollerslev and Jonathan H. Wright. 98 (2000) 81–106

Higher moment estimators for linear regression models with errors in the variables. Marcel G. Dagenais and Denyse L. Dagenais. 76 (1997) 193–221

Higher-order approximation for frequency domain time series regression. Zhijie Xiao and Peter C.B. Phillips. 86 (1998) 297–336

Higher-order moments * Moments of Markov switching models. A. Timmermann. 96 (2000) 75–111

Hilbert-valued CLTs * Consistent hypothesis testing in semiparametric and non-parametric models for econometric time series. Xiaohong Chen and Yanqin Fan. 91 (1999) 373–401

Hildreth-Houck random coefficients * Marginal likelihood score-based tests of regression disturbances in the presence of nuisance parameters. Shahidur Rahman and Maxwell L. King. 82 (1998) 81–106

Homogeneity hint * Pricing and hedging derivative securities with neural networks and a ____. R. Garcia and R. Gencay. 94 (2000) 93–115

Horizontal equity * Nutritional status, the capacity for work, and poverty traps. Partha Dasgupta. 77 (1997) 5–37

Hospital cost function * Bayesian efficiency analysis through individual effects: Hospital cost frontiers. Gary Koop, Jacek Osiewalski and Mark F.J. Steel. 76 (1997) 77–105

Household demand * Semiparametric estimates and tests of base-independent equivalence scales. Krishna Pendakur. 88 (1999) 1–40

Household portfolios * The demand for risky assets: Sample selection and ____. William R.M. Perraudin and Bent E. Sorensen. 97 (2000) 117–144

Human capital * Health and wages: Evidence on men and women in urban Brazil. Duncan Thomas and John Strauss. 77 (1997) 159–185

Human capital approach * Assessing the productive benefits of nutrition and health: An integrated ____. T.Paul Schultz. 77 (1997) 141–158

hv-block cross-validation * Consistent cross-validatory model-selection for dependent data: ____. Jeff Racine. 99 (2000) 39–61

Hypothesis testing

A consistent nonparametric test for serial independence. Joris Pinkse. 84 (1998) 205–231

A simple consistent bootstrap test for a parametric regression function. Qi Li and Suojin Wang. 87 (1998) 145–165

Another heteroskedasticity- and autocorrelation-consistent covariance matrix estimator. Kenneth D. West. 76 (1997) 171–191

Empirically relevant critical values for hypothesis tests: A bootstrap approach. J.L. Horowitz and N.E. Savin. 95 (2000) 375–389

Estimating count data models with endogenous switching: Sample selection and endogenous treatment effects. Joseph V. Terza. 84 (1998) 129–154

Inference in possibly integrated vector autoregressive models: Some finite sample evidence. Hiroshi Yamada and Hiro Y. Toda. 86 (1998) 55–95

Further evidence on breaking trend functions in macroeconomic variables. Pierre Perron. 80 (1997) 355–385

Likelihood ratio tests for multiple structural changes. Jushan Bai. 91 (1999) 299–323

Nonparametric cointegration analysis. Herman J. Bierens. 77 (1997) 379–404

On the robustness of nonlinearity tests to moment condition failure. Pedro J.F. de Lima. 76 (1997) 251–280

Robust out-of-sample inference. Michael W. McCracken. 99 (2000) 195–223

I(1) processes * Test for partial parameter instability in regressions with ____. Biing-Shen Kuo. 86 (1998) 337–368

I(2)

Pitfalls in testing for long run relationships. Jesus Gonzalo and Tae-Hwy Lee. 86 (1998) 129–154

Trend stationarity in the ____ cointegration model. Anders Rahbek, Hans Christian Kongsted and Clara Jorgensen. 90 (1999) 265–289

Weak exogeneity in ____VAR systems. P. Paruolo and A. Rahbek. 93 (1999) 281–308

I(2) variables * Representations of I(2) cointegrated systems using the Smith-McMillan form. Niels Haldrup and Mark Salmon. 84 (1998) 303–325

Identification

Business cycle analysis without much theory: A look at structural VARs. Thomas F. Cooley and Mark Dwyer. 83 (1998) 57–88

Censoring of outcomes and regressors due to survey nonresponse: ____ and estimation using weights and imputations. Joel L. Horowitz and Charles F. Manski. 84 (1998) 37–58

Comment: Bayesian multinomial probit models with a normalization constraint. Agostino Nobile. 99 (2000) 335–345

Estimation error and the specification of unobserved component models. A. Maravall and C. Planas. 92 (1999) 325–353

Estimation of censored linear errors-in-variables models. Liqun Wang. 84 (1998) 383–400

Learning about the across-regime correlation in switching regression models. Gary Koop and Dale J. Poirier. 78 (1997) 217–227

Maximum likelihood estimation of a binary choice model with random coefficients of unknown distribution. Hidehiko Ichimura and T. Scott Thompson. 86 (1998) 269–295

On the use of panel data in stochastic frontier models with improper priors. Carmen Fernandez, Jacek Osiewalski and Mark F.J. Steel. 79 (1997) 169–193

Semiparametric ____ and heterogeneity in discrete choice dynamic programming models. Christopher R.Taber. 96 (2000) 201–229

Spectral methods for identifying scalar diffusions. Lars Peter Hansen, Jose Alexandre Scheinkman and Nizar Touzi. 86 (1998) 1–32

Structural relations, cointegration and identification: Some simple results and their application. James Davidson. 87 (1998) 87–113

Testing parameter constancy in linear models against stochastic stationary parameters. Chien-Fu Jeff Lin and Timo Terasvirta. 90 (1999) 193–213

Identification and Kullback information in the GLSEM. Phoebus J. Dhrymes. 83 (1998) 163–184

Identifying restrictions * Block recursion and structural vector autoregressions. Tao Zha. 90 (1999) 291–316

IID linearity * On the robustness of nonlinearity tests to moment condition failure. Pedro J.F. de Lima. 76 (1997) 251–280

Immaculate estimator * Improved estimation of the slope parameter in a linear ultrastructural model when measurement errors are not necessarily normal. Anil K. Srivastava and Shalabh. 78 (1997) 153–157

Importance sampling

Estimation of stochastic volatility models via Monte Carlo maximum likelihood. Gleb Sandmann and Siem Jan Koopman. 87 (1998) 271–301

Monte Carlo evaluation of multivariate normal probabilities. Wim P.M. Vijverberg. 76 (1997) 281–307

Nonlinear and non-Gaussian state-space modeling with Monte Carlo simulations. Hisashi Tanizaki and Roberto S. Mariano. 83 (1998) 263–290

Posterior simulation and Bayes factors in panel count data models. Siddhartha Chib, Edward Greenberg and Rainer Winkelmann. 86 (1998) 33–54

Improper priors

On the use of panel data in stochastic frontier models with ____. Carmen Fernandez, Jacek Osiewalski and Mark F.J. Steel. 79 (1997) 169–193

Improved instrumental variables and generalized method of moments estimators. H. Qian and P. Schmidt. 91 (1999) 145–169

Impulse response analysis in infinite order cointegrated vector autoregressive processes. Helmut Lütkepohl and Pentti Saikkonen. 81(1997) 127–157

Impulse response asymptotics * Impulse response and forecast error variance asymptotics in nonstationary VARs. Peter C.B. Phillips. 83 (1998) 21–56

Impulse responses * Bayesian analysis of long memory and persistence using ARFIMA models. Gary Koop, Eduardo Ley, Jacek Osiewalski and Mark F.J. Steel. 76 (1997) 149–169

Imputations * Censoring of outcomes and regressors due to survey nonresponse: Identification and estimation using weights and ____. Joel L. Horowitz and Charles F. Manski. 84 (1998) 37–58

Incidental parameters * The incidental parameter problem since 1948. T. Lancaster. 95 (2000) 391–413

Inclusive value * Generalized extreme value model and additively separable generator function. Ki-Hong Choi and Choon-Geol Moon. 76 (1997) 129–140

Income components

Health and wages: Evidence on men and women in urban Brazil. Duncan Thomas and John Strauss. 77 (1997) 159–185

The dynamics of agricultural production and the calorie income relationship: Evidence from Pakistan. Jere R. Behrman, Andrew D. Foster and Mark R. Rosenzweig. 77 (1997) 187–207

Incomplete data * On simulated EM algorithms. Soren F. Nielsen. 96 (2000) 267–292

Incomplete panel data * Inferring technological parameters from ____. Georges Dionne, Robert Gagne and Charles Vanasse. 87 (1998) 303–327

Incomplete portfolios * The demand for risky assets: Sample selection and household portfolios. William R.M. Perraudin and Bent E. Sorensen. 97 (2000) 117–144

Independence * A consistent nonparametric test for serial ____. Joris Pinkse. 84 (1998) 205–231

Independence of irrelevant alternatives * Comparing and choosing between two models with a third model in the background. Dale J. Poirier. 78 (1997) 139–151

Independent cross-sections

A quasi-differencing approach to dynamic modelling from a time series of independent cross-sections. Sourafel Girma. 98 (2000) 365–383

Estimating dynamic models from time series of ____. M. Dolores Collado. 82 (1998) 37–62

Independent private-values paradigm * Deriving an estimate of the optimal reserve price: An application to British Columbian timber sales. Harry J. Paarsch. 78 (1997) 333–357

Index models * Rank estimators for monotonic ____. Christopher Cavanagh and Robert P. Sherman. 84 (1998) 351–381

Indirect estimation of ARFIMA and VARFIMA models. V.L. Martin and N.P. Wilkins. 93 (1999) 149–175

Indirect inference estimator * Estimating the rational expectations model of speculative storage: A Monte Carlo comparison of three simulation estimators. Alexander Michaelides and Serena Ng. 96 (2000) 231–266

Individual effects * Testing serial correlation in semiparametric panel data models. Q. Li and C. Hsiao. 87 (1998) 207–237

Inadmissibility of the Stein-rule estimator under the balanced loss function. Kazuhiro Ohtani. 88 (1999) 193–202

Inequality

An ordered family of Lorenz curves. J.-M. Sarabia, E. Castillo and D.J. Slottje. 91 (1999) 43–60

Socioeconomic inequalities in health: Measurement, computation, and statistical inference. Nanak Kakwani, Adam Wagstaff and Eddy van Doorslaer. 77 (1997) 87–103

Inequality constraints. Testing for GARCH effects: A one-sided approach. Antonis Demos and Enrique Sentana. 86 (1998) 97–127

Inference

Another heteroskedasticity- and autocorrelation-consistent covariance matrix estimator. Kenneth D. West. 76 (1997) 171–191

Bayes WESML: Posterior ____ from choice-based samples. Tony Lancaster. 79 (1997) 291–303

Bayesian analysis of long memory and persistence using ARFIMA models. Gary Koop, Eduardo Ley, Jacek Osiewalski and Mark F.J. Steel. 76 (1997) 149–169

Bayesian inference in a simultaneous equation model with limited dependent variables. Kai Li. 85 (1998) 387–400

Estimation and ____ with censored and ordered multinomial response data. Amos Golan, George Judge and Jeffrey Perloff. 79 (1997) 23–51

Exact tests in single equation autoregressive distributed lag models. Jan F. Kiviet and Jean-Marie Dufour. 80 (1997) 325–353

GMM ____ when the number of moment conditions is large. R. Koenker and J.A.F. Machado. 93 (1999) 327–344

Inferring the rank of a matrix. John G. Cragg and Stephen G. Donald. 76 (1997) 223–250

Markovian processes, two-sided autoregressions and finite-sample ____ for stationary and nonstationary autoregressive processes. Jean-Marie Dufour and Olivier Torres. 99 (2000) 255–289

Robust out-of-sample ____. Michael W. McCracken. 99 (2000) 195–223

Statistical ____ in the multinomial multiperiod probit model. John F. Geweke, Michael P. Keane and David E. Runkle. 80 (1997) 125–165

Threshold effects in non-dynamic panels: Estimation, testing, and ____. B.E. Hansen. 93 (1999) 345–368

Inference for unit roots in dynamic panels where the time dimension is fixed. Richard D.F. Harris and Elias Tzavalis. 91 (1999) 201–226

Inference in non-linear panel models with partially missing observations: The case of the equilibrium search model. Bent Jesper Christensen and Nicholas M. Kiefer. 79 (1997) 201–219

Inference in possibly integrated vector autoregressive models: Some finite sample evidence. Hiroshi Yamada and Hiro Y. Toda. 86 (1998) 55–95

Inference on one-way effect and evidence in Japanese macroeconomic date. Feng Yao and Yuzo Hosoya. 98 (2000) 225–255

Inference variance * The asymptotic null distribution of the Box-Pierce Q-statistic for random variables with infinite variance. An application to German stock returns. Ralf Runde. 78 (1997) 205–216

Infinite order vector autoregression * Testing cointegration in ____ processes. Pentti Saikkonen and Ritva Luukkonen. 81 (1997) 93–126

Infinite-order autoregressive processes * Impulse response analysis in infinite order cointegrated vector autoregressive processes. Helmut Lütkepohl and Pentti Saikkonen. 81 (1997) 127–157

Infinite variance errors * Tests for cointegration with ____. Mehmet Caner. 86 (1998) 155–175

Infinitesimal generator * Spectral methods for identifying scalar diffusions. Lars Peter Hansen, Jose Alexandre Scheinkman and Nizar Touzi. 86 (1998) 1–32

Inflation * Rational expectations, ____ and the nominal interest rate. Jean A. Crockett. 83 (1998) 349–363

Influence function * Robust estimators for simultaneous equations models. J. Krishnakumar and E. Ronchetti. 78 (1997) 295–314

Information arrival * Heterogeneous ____ and option pricing. Patrick K. Asea and Mthuli Ncube. 83 (1998) 291–323

Information bound * Stochastic panel frontiers: A semiparametric approach. B.U. Park, R.C. Sickles and L. Simar. 84 (1998) 273–301

Information criterion * Model selection in partially nonstationary vector autoregressive processes with reduced rank structure. John C. Chao and Peter C.B. Phillips. 91 (1999) 227–271

Information loss * Measuring ____ due to inconsistencies in duration data from longitudinal surveys. Charles J. Romeo. 78 (1997) 159–177

Information matrix * Efficient estimation in the linear simultaneous equations model with vector autoregressive disturbances. Darrell A. Turkington. 85 (1998) 51–74

Information matrix equality * Testing for conditional heteroskedasticity with misspecified alternative hypotheses. Naorayex K. Dastoor. 82 (1998) 63–80

Information matrix test * A test for constant correlations in a multivariate GARCH model. Y.K. Tse. 98 (2000) 107–127

Information measure * The econometric consequences of the ceteris paribus condition in economic theory. H.J. Bierens and N.R. Swanson. 95 (2000) 223–253

Information theory

An R-squared measure of goodness of fit for some common nonlinear regression models. A. Colin Cameron and Frank A.G. Windmeijer. 77 (1997) 329–342

Ordering univariate distributions by entropy and variance. Nader Ebrahimi, Esfandiar Maasoumi and Ehsan S. Soofi. 90 (1999) 317–336

Infrastructure and productivity: a nonlinear approach. V. G. Duggal, C. Saltzman and L.R. Klein. 92 (1999) 47–74

Initial condition * How informative is the ____ in the dynamic panel model with fixed effects? J. Hahn. 93 (1999) 309–326

Initial conditions and moment restrictions in dynamic panel data models. Richard Blundell and Stephen Bond. 87 (1998) 115–143

Innovation accounting * Impulse response analysis in infinite order cointegrated vector autoregressive processes. Helmut Lütkepohl and Pentti Saikkonen. 81 (1997) 127–157

Instability * Test for partial parameter instability in regressions with I(1) processes. Biing-Shen Kuo. 86 (1998) 337–368

Instrument validity * Fully modified IV, GIVE and GMM estimation with possibly non-stationary regressors and instruments. Yuichi Kitamura and Peter C.B. Phillips. 80 (1997) 85–123

Instrumental variable estimation * Fully modified IV, GIVE and GMM estimation with possibly non-stationary regressors and instruments. Yuichi Kitamura and Peter C.B. Phillips. 80 (1997) 85–123

Instrumental variable estimators * Higher moment estimators for linear regression models with errors in the variables. Marcel G. Dagenais and Denyse L. Dagenais. 76 (1997) 193–221

Instrumental variables

Analysis of cointegration vectors using the GMM approach. Carmela E. Quintos. 85 (1998) 155–188

Gaussian tests for seasonal unit roots based on Cauchy estimation and recursive mean adjustments. Dong Wan Shin and Beong Soo So. 99 (2000) 107–137

Higher moment estimators for linear regression models with errors in the variables. Marcel G. Dagenais and Denyse L. Dagenais. 76 (1997) 193–221

Improved ____ and generalized method of moments estimators. H. Qian and P. Schmidt. 91 (1999) 145–169

Model specification and endogeneity. Alice Nakamura and Masao Nakamura. 83 1998) 213–237

Semiparametric qualitative response model estimation with unknown heteroscedasticity or ____. Arthur Lewbel. 97 (2000) 145–177

The marginal cost effectiveness of medical technology: A panel ____ approach. Mark McClellan and Joseph P. Newhouse. 77 (1997) 39–64

Integration

Discrete and continuous time cointegration. F. Comte. 88 (1999) 207–226

Testing for ____ using evolving trend and seasonals models: A Bayesian approach. Gary Koop and Herman K. Van Dijk. 97 (2000) 261–291

Interest rate parity * Structural analysis of vector error correlation models with exogenous I(1) variables. M. Hashem Pesaran, Yongcheol Shin and Richard J. Smith. 97 (2000) 293–343

Interior point methods * Galton, Edgeworth, Frisch, and prospects for quantile regression in econometrics. R. Koenker. 95 (2000) 347–374

Internet-based econometric computing * W. Hardle and J. Horowitz. 95 (2000) 333–345

Intertemporal elasticity of substitution * A cointegration approach to estimating preference parameters. Masao Ogaki and Joon Y. Park. 82 (1998) 107–134

Invariance * Marginal likelihood score-based tests of regression disturbances in the presence of nuisance parameters. Shahidur Rahman and Maxwell L. King. 82 (1998) 81–106

Inverted Wishart distribution * Comment: Bayesian multinomial probit models with a normalization constraint. Agostino Nobile. 99 (2000) 335–345

Investment * Threshold effects in non-dynamic panels: Estimation, testing, and inference. B.E. Hansen. 93 (1999) 345–368

Investment horizon * Correlation and the time interval over which the variables are measured. Haim Levy and Gideon Schwarz. 76 (1997) 341–350

Involuntary unemployment * Nutritional status, the capacity for work, and poverty traps. Partha Dasgupta. 77 (1997) 5–37

Irreducible cointegrating vector * Structural relations, cointegration and identification: Some simple results and their application. James Davidson. 87 (1998) 87–113

Isotonic regression * Misclassification of the dependent variable in a discrete-response setting. J.A. Hausman, Jason Abrevaya and F.M. Scott-Morton. 87 (1998) 239–269

Iterated GLS * Further consequences of viewing LIML as an iterated Aitken estimator. Ghuanming Gao and Kajal Lahiri. 98 (2000) 187–202

Java * Internet-based econometric computing. W. Hardle and J. Horowitz. 95 (2000) 333–345

Jeffreys prior * Posterior distributions in limited information analysis of the simultaneous equations model using the Jeffreys prior. J.C. Chao and P.C.B. Phillips. 87 (1998) 49–86

Job search theory, labour supply and unemployment duration. Hans G. Bloemen. 79 (1997) 305–325

Johansen test

Pitfalls in testing for long run relationships. Jesus Gonzalo and Tae-Hwy Lee. 86 (1998) 129–154

Testing for r versus r-1 cointegrating vectors. Andy Snell. 88 (1999) 151–191

Joint differential-difference equations * The estimation of systems of ____. Marcus J. Chambers. 85 (1998) 1–31

Jump option pricing models

Post-'87 crash fears in the S & P 500 futures option market. D.S. Bates. 94 (2000) 181–238

Regime switching in foreign exchange rates: Evidence from currency option prices. N.P.B. Bollen, S.F. Gray and R.E. Whaley. 94 (2000) 239–276

Jump-diffusions * Post-'87 crash fears in the S & P 500 futures option market. D.S. Bates. 94 (2000) 181–238

Jumps * Pricing and hedging long term options. G. Bakshi, C. Cao and Z. Chen. 94 (2000) 277–318

K-cones * Analyzing properties of ____ in the generalized data envelopment analysis model. Quanling Wei and Gang Yu. 80 (1997) 63–84

k-nearest neighbor estimation

Convenient estimators for the panel probit model. Irene Bertschek and Michael Lechner. 87 (1998) 329–371

Misspecified heteroskedasticity in the panel probit model: A small sample comparison of GMM and SML estimators. Joachim Inkmann. 97 (2000) 227–259

Kalman filter

A Bayesian approach to model selection in stochastic coefficient regression models and structural time series models. Thomas S. Shively and Robert Kohn. 76 (1997) 39–52

Applying linear time-varying constraints to econometric models: With an application to demand systems. Howard E. Doran and Alicia N. Rambaldi. 79 (1997) 83–95

Detecting shocks: Outliers and breaks in time series. A.C. Atkinson, S.J. Koopman and N. Shephard. 80 (1997) 387–422

Estimation of stochastic volatility models via Monte Carlo maximum likelihood. Gleb Sandmann and Siem Jan Koopman. 87 (1998) 271–301

Missing observations in ARIMA models: Skipping approach versus additive outlier approach. Victor Gomez, Agustin Maravall and Daniel Pena. 88 (1999) 341–363

Kalplan-Meier estimator * Semiparametric estimation of a censored regression model with an unknown transformation of the dependent variable. Tue Gorgens and Joel L. Horowitz. 90 (1999) 155–191

Kendall's tau * Association measures for durations in bivariate hazard rate models. Gerard J. van den Berg. 79 (1997) 221–245

Kernel * Local nonlinear least squares: Using parametric information in nonparametric regression. Pedro Gozalo and Oliver Linton. 99 (2000) 63–106

Kernel estimation

A simple consistent bootstrap test for a parametric regression function. Qi Li and Suojin Wang. 87 (1998) 145–165

American options with stochastic dividends and volatility: A nonparametric investigation. M. Broadie, J. Detemple, E. Ghysels and O. Torres. 94 (2000) 53–92

Conditionally independent private information in OCS wildcat auctions. Tong Li, Isabell Perrigne and Quang Vuong. 98 (2000) 129–161

Consistent hypothesis testing in semiparametric and non- parametric models for econometric time series. Xiaohong Chen and Yanqin Fan. 91 (1999) 373–401

Consistent model specification tests for time series econometric models. Q. Li. 92 (1999) 101–147

The asymptotic distribution of nonparametric estimates of the Lyapunov exponent for stochastic time series. Y.-J. Whang and O. Linton. 91 (1999) 1–42

Kernel regression * Using a likelihood perspective to sharpen econometric discourse: Three examples. C.A. Sims. 95 (2000) 443–462

Kronecker indices * Analysis of cointegrated VARMA processes. Helmut Lütkepohl and Holger Claessen. 80 (1997) 223–239

Kullback information * Identification and ____ in the GLSEM. Phoebus J. Dhrymes. 83 (1998) 163–184

Kullback-Leibler divergence * An R-squared measure of goodness of fit for some common nonlinear regression models. A. Colin Cameron and Frank A.G. Windmeijer. 77 (1997) 329–342

Labor economics * The evaluation of new health care technology: The ____ of statistics. Tomas Philipson. 76 (1997) 375–395

Labor turnover * Inference in non-linear panel models with partially missing observations: The case of the equilibrium search model. Bent Jesper Christensen and Nicholas M. Kiefer. 79 (1997) 201–219

Labour market transitions and retirement of men in the UK. Costas Meghir and Edward Whitehouse. 79 (1997) 327–354

Labour supply * Job search theory, ____ and unemployment duration. Hans G. Bloemen. 79 (1997) 305–325

Lag length * Exact tests in single equation autoregressive distributed lag models. Jan F. Kiviet and Jean-Marie Dufour. 80 (1997) 325–353

Lagged dependent variables * Hausman tests for autocorrelation in the presence of ____. Some further results. Leslie G. Godfrey. 82 (1998) 197–207

Lagrange multiplier statistic * Testing for conditional heteroskedasticity with misspecified alternative hypotheses. Naorayex K. Dastoor. 82 (1998) 63–80

Lagrange multiplier test

A test for constant correlations in a multivariate GARCH model. Y.K. Tse. 98 (2000) 107–127

Augmented GARCH(p, q) process and its diffusion limit. Jin-Chuan Duan. 79 (1997) 97–127

Marginal likelihood score-based tests of regression disturbances in the presence of nuisance parameters. Shahidur Rahman and Maxwell L. King. 82 (1998) 81–106

Testing for ARCH in the presence of a possibly misspecified conditional mean. R.L. Lumsdaine and S. Ng. 93 (1999) 257–279

Testing for GARCH effects: A one-sided approach. Antonis Demos and Enrique Sentana. 86 (1998) 97–127

Testing parameter constancy in linear models against stochastic stationary parameters. Chien-Fu Jeff Lin and Timo Terasvirta. 90 (1999) 193–213

Testing of unit root and other non-stationary hypotheses in macroeconomic time series. L.A. Gil-Alana and P.M. Robinson. 80 (1997) 241–268

Laguerre expansion * Semiparametric estimation of count regression models. Shiferaw Gurmu, Paul Rilstone and Steven Stern. 88 (1999) 123–150

LAN in time-series * Efficient estimation in semiparametric GARCH models. Feike C. Drost and Chris A.J. Klaassen. 81 (1997) 193–221

Laplace approximations * Posterior distributions in limited information analysis of the simultaneous equations model using the Jeffreys prior. J.C. Chao and P.C.B. Phillips. 87 (1998) 49–86

Latent structure analysis * A latent structure double hurdle regression model for exploring heterogeneity in consumer search patterns. Wayne S. DeSarbo and Jungwhan Choi. 89 (1999) 423–455

Latent variable model

A latent structure double hurdle regression model for exploring heterogeneity in consumer search patterns. Wayne S. DeSarbo and Jungwhan Choi. 89 (1999) 423–455

Optimal product positioning based on paired comparison data. Daniel Baier and Wolfgang Gaul. 89 (1999) 365–392

Representation of measurement error in marketing variables: Review of approaches and extension to three-facet designs. Richard P. Bagozzi, Youjae Yi and Kent D. Nassen. 89 (1999) 393–421

Semiparametric qualitative response model estimation with unknown heteroscedasticity or instrumental variables. Arthur Lewbel. 97 (2000) 145–177

Latent variables

Discrete factor approximations in simultaneous equation models: Estimating the impact of a dummy endogenous variable on a continuous outcome. T.A. Mroz. 92 (1999) 233–274

Simulated latent variable estimation of models with ordered categorical data. Jon A. Breslaw and James McIntosh. 87 (1998) 25–47

Law of large numbers * Uniform laws of large numbers and stochastic Lipschitz-continuity. Robert M. de Jong. 86 (1998) 243–268

Leading indicator data * Business cycle durations. Andrew J. Filardo and Stephen F. Gordon. 85 (1998) 99–123

Leapfrog estimation of a fixed-effects model with unknown transformation of the dependent variable. J. Abrevaya. 93 (1999) 203–228

LEAPS

Long-term equity anticipation securities and stock market volatility dynamics. T. Bollerslev and H.O. Mikkelsen. 92 (1999) 75–99

Pricing and hedging long term options. G. Bakshi, C. Cao and Z. Chen. 94 (2000) 277–318

Least absolute deviation * Simple resampling methods for censored regression quantiles. Yannis Bilias, Songnian Chen and Zhiliang Ying. 99 (2000) 373–386

Least absolute error regression * Galton, Edgeworth, Frisch, and prospects for quantile regression in econometrics. R. Koenker. 95 (2000) 347–374

Least squares

On the sensitivity of the usual E and F-tests to covariance misspecification. A.N. Banerjee and J.R. Magnus. 95 (2000) 157–176

The sensitivity of OLS when the variance matrix is (partially) unknown. A.N. Banerjee and J.R. Magnus. 92 (1999) 295–323

Least squares dummy variable estimator * Spurious regression and residual-based tests for cointegration in panel data. Chihwa Kao. 90 (1999) 1–44

Least squares linear regression * The moving blocks bootstrap and robust inference for linear least squares and quantile regressions. Bernd Fitzenberger. 82 (1998) 235–287

Lending behavior * Lending cycles. Patrick K. Asea and Brock Blomberg. 83 (1998) 89–128

Likelihood

Block recursion and structural vector autoregressions. Tao Zha. 90 (1999) 291–316

Inference in non-linear panel models with partially missing observations: The case of the equilibrium search model. Bent Jesper Christensen and Nicholas M. Kiefer. 79 (1997) 201–219

Missing observations in ARIMA models: Skipping approach versus additive outlier approach. Victor Gomez, Agustin Maravall and Daniel Pena. 88 (1999) 341–363

Likelihood analysis of seasonal cointegration. Soren Johansen and Ernst Schaumburg. 88 (1999) 301–339

Likelihood ratio test

Testing cointegration in infinite order vector autoregressive processes. Pentti Saikkonen and Ritva Luukkonen. 81 (1997) 93–126

Testing for GARCH effects: A one-sided approach. Antonis Demos and Enrique Sentana. 86 (1998) 97–127

Likelihood ratio tests for multiple structural changes. Jushan Bai. 91 (1999) 299–323

Likelihood ratio statistic(s)

Inference on one-way effect and evidence in Japanese macroeconomic date. Feng Yao and Yuzo Hosoya. 98 (2000) 225–255

Structural analysis of vector error correlation models with exogenous I(1) variables. M. Hashem Pesaran, Yongcheol Shin and Richard J. Smith. 97 (2000) 293–343

Likelihood simulator * A smooth ____ for dynamic disequilibrium models. Lung-fei Lee. 78 (1997) 257–294

Likelihood-based inference * Inference in a nearly integrated autoregressive model with nonnormal innovations. Thomas J. Rothenberg and James H. Stock. 80 (1997) 269–286

Likelihood-based tests * Tests for cointegration with infinite variance errors. Mehmet Caner. 86 (1998) 155–175

Limited dependent variable(s)

Bayesian inference in a simultaneous equation model with limited dependent variables. Kai Li. 85 (1998) 387–400

Estimation of censored linear errors-in-variables models. Liqun Wang. 84 (1998) 383–400

Limited information * Further consequences of viewing LIML as an iterated Aitken estimator. Ghuanming Gao and Kajal Lahiri. 98 (2000) 187–202

Limited information analysis * Posterior distributions in ____ of the simultaneous equations model using the Jeffreys prior. J.C. Chao and P.C.B. Phillips. 87 (1998) 49–86

Limited information estimator(s)

Asymptotic Bayesian analysis based on a ____. Yum K. Kwan. 88 (1999) 99–121

Asymptotic probability concentrations and finite sample properties of modified LIML estimators for equations with more than two endogenous variables. Dennis Oberhelman and K. Rao Kadiyala. 98 (2000) 163–185

Limiting distribution(s)

Likelihood ratio tests for multiple structural changes. Jushan Bai. 91 (1999) 299–323

Test for partial parameter instability in regressions with I(1) processes. Biing-Shen Kuo. 86 (1998) 337–368

Line extension * Product line extensions and competitive market interactions: An empirical analysis. Vrinda Kadiyali, Naufel Vilcassim and Pradeep Chintagunta. 89 (1999) 339–363

Linear errors-in-variables * Estimation of censored ____ models. Liqun Wang. 84 (1998) 383–400

Linear filtering * Trend estimation and de-trending via rational square-wave filters. D.S.G. Pollock. 99 (2000) 317–334

Linear programming

Galton, Edgeworth, Frisch, and prospects for quantile regression in econometrics. R. Koenker. 95 (2000) 347–374

Simple resampling methods for censored regression quantiles. Yannis Bilias, Songnian Chen and Zhiliang Ying. 99 (2000) 373–386

Linear regression

Autocorrelation- and heteroskedasticity-consistent t-values with trending data. Walter Kramer and Sonja Michels. 76 (1997) 141–147

Estimating count data models with endogenous switching: Sample selection and endogenous treatment effects. Joseph V. Terza. 84 (1998) 129–154

On the sensitivity of the usual E and F-tests to covariance misspecification. A.N. Banerjee and J.R. Magnus. 95 (2000) 157–176

The sensitivity of OLS when the variance matrix is (partially) unknown. A.N. Banerjee and J.R. Magnus. 92 (1999) 295–323

Linear regression model(s)
Higher moment estimators for ____ with errors in the variables. Marcel G. Dagenais and Denyse L. Dagenais. 76 (1997) 193–221

Improved estimation of the slope parameter in a linear ultrastructural model when measurement errors are not necessarily normal. Anil K. Srivastava and Shalabh. 78 (1997) 153–157

Linear simultaneous equations model * Efficient estimation in the ____ with vector autoregressive disturbances. Darrell A. Turkington. 85 (1998) 51–74

Linear stochastic comovement * Testing for stationarity-ergodicity and for comovements between nonlinear discrete time Markov processes. V. Corradi, N.R. Swanson and H. White. 96 (2000) 39–73

Linear time series * Detection of change in persistence of a ____. J.-Y. Kim. 95 (2000) 97–116

Linearity * Testing time reversibility without moment restrictions. Y.-T. Chen, R.Y. Chou and C.-M. Kuan. 95 (2000) 199–218

Lipschitz-continuity * Uniform laws of large numbers and stochastic ____. Robert M. de Jong. 86 (1998) 243–268

Liquidity constraints * Threshold effects in non-dynamic panels: Estimation, testing, and inference. B.E. Hansen. 93 (1999) 345–368

LM test * Testing the null of stationarity for multiple time series. In Choi and Byung Chul Ahn. 88 (1999) 41–77

Local cuts * Inference in non-linear panel models with partially missing observations: The case of the equilibrium search model. Bent Jesper Christensen and Nicholas M. Kiefer. 79 (1997) 201–219

Local nonlinear least squares: Using parametric information in nonparametric regression. Pedro Gozalo and Oliver Linton. 99 (2000) 63–106

Local parametric analysis of hedging in discrete time. Peter Bossaerts and Pierre Hillion. 81 (1997) 243–272

Local Poisson model * A count data model with unobserved heterogeneity. C. Gourieroux and M. Visser. 79 (1997) 247–268

Local polynomial estimators of the volatility function in nonparametric autoregression. W. Hardle and A. Tsybakov. 81 (1997) 223–242

Local regression * Local nonlinear least squares: Using parametric information in nonparametric regression. Pedro Gozalo and Oliver Linton. 99 (2000) 63–106

Local volatility * Local parametric analysis of hedging in discrete time. Peter Bossaerts and Pierre Hillion. 81 (1997) 243–272

Locally best invariant test * Testing for a slowly changing level with special reference to stochastic volatility. Andrew Harvey and Mariane Streibel. 87 (1998) 167–189

Location parameter * Rank estimation of a ____ in the binary choice model. Songnian Chen. 98 (2000) 317–334

Logit * Comparing and choosing between two models with a third model in the background. Dale J. Poirier. 78 (1997) 139–151

Logit binary response model * Estimation in choice-based sampling with measurement error and bootstrap analysis. C.Y. Wang, Suojin Wang and R.J. Carroll. 77 (1997) 65–86

Logit model

Approximate bias correction in econometrics. James G. MacKinnon and Anthony A. Smith. 85 (1998) 205–230

The demand for risky assets: Sample selection and household portfolios. William R.M. Perraudin and Bent E. Sorensen. 97 (2000) 117–144

Log-linear specifications * Cross-sectional aggregation of nonlinear models. K.J. van Garderen, K. Lee and M.H. Pesaran. 95 (2000) 285–331

Log-periodogram regression

Non-stationary ____. Carlos Velasco. 91 (1999) 325–371

Semiparametric estimation of long-memory volatility dependencies: The role of high-frequency data. Tim Bollerslev and Jonathan H. Wright. 98 (2000) 81–106

Long memory

A semiparametric two-step estimator in a multivariate ____ model. Ignacio N. Lobato. 90 (1999) 129–153

Indirect estimation of ARFIMA and VARFIMA models. V.L. Martin and N.P. Wilkins. 93 (1999) 149–175

Long-term equity anticipation securities and stock market volatility dynamics. T. Bollerslev and H.O. Mikkelsen. 92 (1999) 75–99

Modeling long memory in stock market volatility. Ming Liu. 99 (2000) 139–171

Semiparametric estimation of ____ volatility dependencies: The role of high-frequency data. Tim Bollerslev and Jonathan H. Wright. 98 (2000) 81–106

The spurious regression of fractionally integrated processes. W.-J. Tsay and C.-F. Chung. 96 (2000) 155–182

Long memory stochastic volatility * The detection and estimation of ____. F. Jay Breidt, Nuno Crato and Pedro de Lima. 83 (1998) 325–348

Longitudial count data * Mixed INAR(1) Poisson regression models: Analyzing heterogeneity and serial dependencies in ____. Ulf Bockenholt. 89 (1999) 317–338

Longitudinal data * Econometrics and decision theory. G. Chamberlain. 95 (2000) 255–283

Longitudinal surveys * Measuring information loss due to inconsistencies in duration data from ____. Charles J. Romeo. 78 (1997) 159–177

Long-run covariance * Fully modified IV, GIVE and GMM estimation with possibly non-stationary regressors and instruments. Yuichi Kitamura and Peter C.B. Phillips. 80 (1997) 85–123

Long-term equity anticipation securities and stock market volatility dynamics. T. Bollerslev and H.O. Mikkelsen. 92 (1999) 75–99

Long-term options * Pricing and hedging ____. G. Bakshi, C. Cao and Z. Chen. 94 (2000) 277–318

Lorenz curves * An ordered family of ____. J.-M. Sarabia, E. Castillo and D.J. Slottje. 91 (1999) 43–60

Loss function * Inadmissibility of the Stein-rule estimator under the balanced loss function. Kazuhiro Ohtani. 88 (1999) 193–202

Low-pass filtered least squares estimators of cointegrating vectors. Yikang Li. 85 (1998) 289–316

Lyapunov exponent

Augmented GARCH(p, q) process and its diffusion limit. Jin-Chuan Duan. 79 (1997) 97–127

The asymptotic distribution of nonparametric estimates of the ____ for stochastic time series. Y.-J. Whang and O. Linton. 91 (1999) 1–42

m dependent stable sequences * On estimation and testing goodness of fit for ____. S. Rohit.

Macroeconometrics

Business cycle analysis without much theory: A look at structural VARs. Thomas F. Cooley and Mark Dwyer. 83 (1998) 57–88

Econometric implications of the government budget constraint. Christopher A. Sims. 83 (1998) 9–19

Impulse response and forecast error variance asymptotics in nonstationary VARs. Peter C.B. Phillips. 83 (1998) 21–56

Lending cycles. Patrick K. Asea and Brock Blomberg. 83 (1998) 89–128

Quasi-rational expectations, an alternative to fully rational expectations: An application to US beef cattle supply. Marc Nerlove and Ilaria Fornari. 83 (1998) 129–161

Macroeconomic time series

Recognizing changing seasonal patterns using artificial neural networks. Philip Hans Franses and Gerrit Draisma. 81 (1997) 273–280

Testing of unit root and other non-stationary hypotheses in ____. L.A. Gil-Alana and P.M. Robinson. 80 (1997) 241–268

Macroeconomic variables * Further evidence on breaking trend functions in ____. Pierre Perron. 80 (1997) 355–385

Marginal likelihood

Bayesian analysis of cross-section and clustered data treatment models. Siddhartha Chib and Barton H. Hamilton. 97 (2000) 25–50

Estimation and comparison of multiple change-point models. Siddhartha Chib. 86 (1998) 221–241

Posterior simulation and Bayes factors in panel count data models. Siddhartha Chib, Edward Greenberg and Rainer Winkelmann. 86 (1998) 33–54

Marginal likelihood score-based tests of regression disturbances in the presence of nuisance parameters. Shahidur Rahman and Maxwell L. King. 82 (1998) 81–106

Market forecasts * Rational expectations, inflation and the nominal interest rate. Jean A. Crockett. 83 (1998) 349–363

Market maps * Econometric modeling of competition: A multi-category choice-based mapping approach. Tulin Erdem and Russell S. Winer. 89 (1999) 159–175

Market microstructure * Dynamic equilibrium and volatility in financial asset markets. Yacine Ait-Sahalia. 84 (1998) 93–127

Market power * Conduct parameters and the measurement of ____. Kenneth S. Corts. 88 (1999) 227–250

Market response models

Long-run effects of price promotions in scanner markets. Marnik G. Dekimpe, Dominique M. Hanssens and Jorge M. Silva-Risso. 89 (1999) 269–291

Varying parameter models to accommodate dynamic promotion effects. Eijte W. Foekens, Peter S.H. Leeflang and Dick R. Wittink. 89 (1999) 249–268

Market segmentation * A latent structure double hurdle regression model for exploring heterogeneity in consumer search patterns. Wayne S. DeSarbo and Jungwhan Choi. 89 (1999) 423–455

Market share * Outlier robust analysis of long-run marketing effects for weekly scanning data. Philip Hans Franses, Teun Kloek and Andre Lucas. 89 (1999) 293–315

Market structure analysis * A Bayesian multidimensional scaling procedure for the spatial analysis of revealed choice data. Wayne S. DeSarbo, Youngchan Kim and Duncan Fong. 89 (1999) 79–108

Marketing and econometrics

A Bayesian multidimensional scaling procedure for the spatial analysis of revealed choice data. Wayne S. DeSarbo, Youngchan Kim and Duncan Fong. 89 (1999) 79–108

A latent structure double hurdle regression model for exploring heterogeneity in consumer search patterns. Wayne S. DeSarbo and Jungwhan Choi. 89 (1999) 423–455

A model of health plan choice: Inferring preferences arid perceptions from a combination of revealed preference and attitudinal data. Katherine M. Harris and Michael P. Keane. 89 (1999) 131–157

Combining sources of preference data. David Hensher. Jordan Louviere and Joffre Swait. 89 (1999) 197–221

Econometric modeling of competition: A multi-category choice-based mapping approach. Tulin Erdem and Russell S. Winer. 89 (1999) 159–175

Estimating price expectations in the OTC medicine market: An application of dynamic stochastic discrete choice models to scanner panel data. Fusun F. Gonul. 89 (1999) 41–56

Forecasting new product penetration with flexible substitution patterns. David Brownstone and Kenneth Train. 89 (1999) 109–129

Long-run effects of price promotions in scanner markets. Marnik G. Dekimpe, Dominique M. Hanssens and Jorge M. Silva-Risso. 89 (1999) 269–291

Marketing models of consumer heterogeneity. Greg M. Allenby and Peter E. Rossi. 89 (1999) 57–78

Markov chain Monte Carlo and models of consideration set and parameter heterogeneity. Jeongwen Chiang, Siddhartha Chib and Chakravarthi Narasimhan. 89 (1999) 223–248

Missing price and coupon availability data in scanner panels: Correcting for the self-selection bias in choice model parameters. Tulin Erderm, Michael P. Keane and Baohong Sun. 89 (1999) 177–196

Mixed INAR(1) Poisson regression models: Analyzing heterogeneity and serial dependencies in longitudinal count data. Ulf Bockenholt. 89 (1999) 317–338

Modeling survey response bias with an analysis of the demand for an advanced electronic device. Chen Hsiao and Bao-Hong Sun. 89 (1999) 15–39

Optimal product positioning based on paired comparison data. Daniel Baier and Wolfgang Gaul. 89 (1999) 365–392

Outlier robust analysis of long-run marketing effects for weekly scanning data. Philip Hans Franses, Teun Kloek and Andre Lucas. 89 (1999) 293–315

Product line extensions and competitive market interactions: An empirical analysis. Vrinda Kadiyali, Naufel Vilcassim and Pradeep Chintagunta. 89 (1999) 339–363

Representation of measurement error in marketing variables: Review of approaches and extension to three-facet designs. Richard P. Bagozzi, Youjae Yi and Kent D. Nassen. 89 (1999) 393–421

Varying parameter models to accommodate dynamic promotion effects. Eijte W. Foekens, Peter S.H. Leeflang and Dick R. Wittink. 89 (1999) 249–268

Marketing and econometrics. Tom Wansbeek and Michel Wedel (editors). 89 (1999) 1–455

Marketing and econometrics: Editors' introduction. Tom Wansbeek and Michel Wedel. 89 (1999) 1–14

Marketing models of consumer heterogeneity. Greg M. Allenby and Peter E. Rossi. 89 (1999) 57–78

Marketing response models

Mixed INAR(1) Poisson regression models: Analyzing heterogeneity and serial dependencies in longitudinal count data. Ulf Bockenholt. 89 (1999) 317–338

Outlier robust analysis of long-run marketing effects for weekly scanning data. Philip Hans Franses, Teun Kloek and Andre Lucas. 89 (1999) 293–315

Product line extensions and competitive market interactions: An empirical analysis. Vrinda Kadiyali, Naufel Vilcassim and Pradeep Chintagunta. 89 (1999) 339–363

Markov chain Monte Carlo

A Bayesian analysis of multiple-output production frontiers. Carmen Fernandez, Gary Koop and Mark Steel. 98 (2000) 47–79

An empirical analysis of earnings dynamics among men in the PSID: 1968-1989. John Geweke and Michael Keane. 96 (2000) 293–356

Bayes factors and nonlinearity: Evidence from economic time series. Gary Koop and Simon M. Potter. 88 (1999) 251–281

Bayesian analysis of ARM-GARCH models: A Markov chain sampling approach. T. Nakatsuma. 95 (2000) 57–69

Bayesian analysis of cross-section and clustered data treatment models. Siddhartha Chib and Barton H. Hamilton. 97 (2000) 25–50

Bayesian analysis of contingent claim model error. E. Jacquier and Robert Jarrow. 94 (2000) 145–180

Bayesian analysis of seasonal unit roots and seasonal mean shifts. Philip Hans Franses, Henk Hoek and Richard Paap. 78 (1997) 359–380

Bayesian inference in a simultaneous equation model with limited dependent variables. Kai Li. 85 (1998) 387–400

Estimation and comparison of multiple change-point models. Siddhartha Chib. 86 (1998) 221–241

Exact small-sample inference in stationary, fully regular, dynamic demand models. Philippe J. Deschamps. 97 (2000) 51–91

Monte Carlo inference in econometric models with symmetric stable disturbances. Efthymios G. Tsionas. 88 (1999) 365–401

Nonparametric seemingly unrelated regression. Michael Smith and Robert Kohn. 98 (2000) 257–281

Posterior simulation and Bayes factors in panel count data models. Siddhartha Chib, Edward Greenberg and Rainer Winkelmann. 86 (1998) 33–54

Markov chain Monte Carlo and models of consideration set and parameter heterogeneity. Jeongwen Chiang, Siddhartha Chib and Chakravarthi Narasimhan. 89 (1999) 223–248

Markov chain sampling * Bayesian analysis of ARM-GARCH models: A ____ approach. T. Nakatsuma. 95 (2000) 57–69

Markov mixture model * Estimation and comparison of multiple change- point models. Siddhartha Chib. 86 (1998) 221–241

Markov model(s)

Bayesian estimation of switching ARMA models. M. Billio, A. Monfort and C.P. Robert. 93 (1999) 229–255

Simulated maximum likelihood estimation of dynamic discrete choice statistical models. Some Monte Carlo results. Lung-fei Lee. 82 (1998) 1–35

Markov processes * Testing for stationarity-ergodicity and for comovements between nonlinear discrete time ____. V. Corradi, N.R. Swanson and H. White. 96 (2000) 39–73

Markov switching model(s)

Moments of ____. A. Timmermann. 96 (2000) 75–111

Simulation estimation of dynamic switching regression and dynamic disequilibrium models - some Monte Carlo results. Lung-fei Lee. 78 (1997) 179–204

Markov switching * Business cycle durations. Andrew J. Filardo and Stephen F. Gordon. 85 (1998) 99–123

Markov-switching model * Finite-sample properties of the maximum likelihood estimator in autoregressive models with Markov switching. Zacharias Psaradakis and Martin Sola. 86 (1998) 369–386

Markov switching panel regression * Lending cycles. Patrick K. Asea and Brock Blomberg. 83 (1998) 89–128

Markov trend model * Bayes factors and nonlinearity: Evidence from economic time series. Gary Koop and Simon M. Potter. 88 (1999) 251–281

Markovian processes, two-sided autoregressions and finite-sample inference for stationary and nonstationary autoregressive processes. Jean-Marie Dufour and Olivier Torres. 99 (2000) 255–289

Martingale hypothesis * Spectral tests of the ____ under conditional heteroscedasticity. Rohit S. Deo. 99 (2000) 291–315

Matrix differential calculus * Full maximum likelihood estimation of dynamic demand models. Philippe J. Deschamps. 82 (1998) 335–359

Matrix estimator * Another heteroskedasticity- and autocorrelation-consistent covariance ____. Kenneth D. West. 76 (1997) 171–191

Maximum entropy estimator * Estimation and inference with censored and ordered multinomial response data. Amos Golan, George Judge and Jeffrey Perloff. 79 (1997) 23–51

Maximum likelihood

An R-squared measure of goodness of fit for some common nonlinear regression models. A. Colin Cameron and Frank A.G. Windmeijer. 77 (1997) 342–329

Distribution theory for unit root tests with conditional heteroskedasticity. B. Seo. 91 (1999) 113–144

Estimation of censored linear errors-in-variables models. Liqun Wang. 84 (1998) 383–400

Inference in a nearly integrated autoregressive model with nonnormal innovations. Thomas J. Rothenberg and James H. Stock. 80 (1997) 269–286

Inference on one-way effect and evidence in Japanese macroeconomic date. Feng Yao and Yuzo Hosoya. 98 (2000) 225–255

The estimation of systems of joint differential-difference equations. Marcus J. Chambers. 85 (1998) 1–31

The incidental parameter problem since 1948. T. Lancaster. 95 (2000) 391–413

Maximum likelihood estimation of a binary choice model with random coefficients of unknown distribution. Hidehiko Ichimura and T. Scott Thompson. 86 (1998) 269–295

Maximum likelihood estimator

Finite-sample properties of the maximum likelihood estimator in autoregressive models with Markov switching. Zacharias Psaradakis and Martin Sola. 86 (1998) 369–386

On the use of sampling weights when estimating regression models with survey data. L. Magee, A.L. Robb and J.B. Burbidge. 84 (1998) 251–271

Maximum random utility * Generalized extreme value model and additively separable generator function. Ki-Hong Choi and Choon-Geol Moon. 76(1997) 129–140

Maximum score estimation of disequilibrium models and the role of anticipatory price-setting. Walter J. Mayer and Robert E. Dorsey. 87 (1998) 1–24

Maximum score estimator * Rank estimation of a generalized fixed-effects regression model. J. Abrevaya. 95 (2000) 1–23

Maximum simulated likelihood estimator * A smooth likelihood simulator for dynamic disequilibrium models. Lung-fei Lee. 78 (1997) 257–294

Maximum-likelihood-based estimators * Efficiency comparisons of ____ in GARCH models. G. Gonzalez-Rivera and F.C. Drost. 93 (1999) 93–111

MCMC * Bayesian analysis of compound loss distributions. Jeffrey S. Pai. 79 (1997) 129–146

MCMC algorithm * Bayesian estimation of switching ARMA models. M. Billio, A. Monfort and C.P. Robert. 93 (1999) 229–255

Mean squared error * Approximate bias correction in econometrics. James G. MacKinnon and Anthony A. Smith. 85 (1998) 205–230

Measurement error(s)

Estimation in choice-based sampling with ____ and bootstrap analysis. C.Y. Wang, Suojin Wang and R.J. Carroll. 77 (1997) 65–86

Estimation of censored linear errors-in-variables models. Liqun Wang. 84 (1998) 383–400

Higher moment estimators for linear regression models with errors in the variables. Marcel G. Dagenais and Denyse L. Dagenais. 76 (1997) 193–221

Improved estimation of the slope parameter in a linear ultrastructural model when ____ are not necessarily normal. Anil K. Srivastava and Shalabh. 78 (1997) 153–157

Measuring information loss due to inconsistencies in duration data from longitudinal surveys. Charles J. Romeo. 78 (1997) 159–177

Representation of measurement error in marketing variables: Review of approaches and extension to three-facet designs. Richard P. Bagozzi, Youjae Yi and Kent D. Nassen. 89 (1999) 393–421

Self-selection with ____. A microeconometric analysis of the decision to seek tax assistance and its implications for tax compliance. Brian Erard. 81 (1997) 319–356

Semiparametric qualitative response model estimation with unknown heteroscedasticity or instrumental variables. Arthur Lewbel. 97 (2000) 145–177

Measurement errors: A principal investigator-agent approach. Tomas Philipson and Anup Malani. 91 (1999) 273–298

Measurements error-correction * Estimating dynamic models from time series of independent cross-sections. M. Dolores Collado. 82 (1998) 37–62

Measures of one-way effect * Inference on one-way effect and evidence in Japanese macroeconomic date. Feng Yao and Yuzo Hosoya. 98 (2000) 225–255

Medical care demand * Private health insurance and public expenditures in Jamaica. Paul Gertler and Roland Sturm. 77 (1997) 237–257

Medical technology * The marginal cost effectiveness of ____: A panel instrumental variables approach. Mark McClellan and Joseph P. Newhouse. 77 (1997) 39–64

M-estimators * Robust estimators for simultaneous equations models. J. Krishnakumar and E. Ronchetti. 78 (1997) 295–314

Method error * Representation of measurement error in marketing variables: Review of approaches and extension to three-facet designs. Richard P. Bagozzi, Youjae Yi and Kent D. Nassen. 89 (1999) 393–421

Method of moments

Estimating the rational expectations model of speculative storage: A Monte Carlo comparison of three simulation estimators. Alexander Michaelides and Serena Ng. 96 (2000) 231–266

GMM inference when the ____ conditions is large. R. Koenker and J.A.F. Machado. 93 (1999) 327–344

Method of moments estimators * The relative efficiency of ____. A. Ronald Gallant and G. Tauchen. 92 (1999) 149–172

Method of moments estimation * Estimating count data models with endogenous switching: Sample selection and endogenous treatment effects. Joseph V. Terza. 84 (1998) 129–154

Method of simulated moments * Statistical inference in the multinomial multiperiod probit model. John F. Geweke, Michael P. Keane and David E. Runkle. 80 (1997) 125–165

Metropolis-Hastings algorithm

Bayesian analysis of ARM-GARCH models: A Markov chain sampling approach. T. Nakatsuma. 95 (2000) 57–69

Markov chain Monte Carlo and models of consideration set and parameter heterogeneity. Jeongwen Chiang, Siddhartha Chib and Chakravarthi Narasimhan. 89 (1999) 223–248

Posterior simulation and Bayes factors in panel count data models. Siddhartha Chib, Edward Greenberg and Rainer Winkelmann. 86 (1998) 33–54

Mimimum-expected-loss (MELO) estimator * Why are estimates of agricultural supply response so variable? Francis X. Diebold and Russell L. Lamb. 76 (1997) 357–373

MINIMAL algorithm * Structural relations, cointegration and identification: Some simple results and their application. James Davidson. 87 (1998) 87–113

Minimax regret * Econometrics and decision theory. G. Chamberlain. 95 (2000) 255–283

Minimum chi-squared test * Inferring the rank of a matrix. John G. Cragg and Stephen G. Donald. 76 (1997) 223–250

Minimum distance * Inferring the rank of a matrix. John G. Cragg and Stephen G. Donald. 76 (1997) 223–250

Minimum expected loss estimation * The finite sample properties of simultaneous equations' estimates and estimators Bayesian and non-Bayesian approaches. Arnold Zellner. 83 (1998) 185–212

Misreporting * Estimating new product demand from biased survey data. Roger Klein and Robert Sherman. 76 (1997) 53–76

Missing observations in ARIMA models: Skipping approach versus additive outlier approach. Victor Gomez, Agustin Maravall and Daniel Pena. 88 (1999) 341–363

Missing price and coupon availability data in scanner panels: Correcting for the self-selection bias in choice model parameters. Tulin Erderm, Michael P. Keane and Baohong Sun. 89 (1999) 177–196

Missing variables * The econometric consequences of the ceteris paribus condition in economic theory. H.J. Bierens and N.R. Swanson. 95 (2000) 223–253

Misspecification

On the sensitivity of the usual E and F-tests to covariance ____. A.N. Banerjee and J.R. Magnus. 95 (2000) 157–176

Pseudo–maximum likelihood method, adjusted pseudo-maximum likelihood method and covariance estimators. Laurence Broze and Christian Gourieroux. 85 (1998) 75–98

Misspecified alternative hypotheses * Testing for conditional heteroskedasticity with ____. Naorayex K. Dastoor. 82 (1998) 63–80

Misspecified conditional mean * Testing for ARCH in the presence of a possibly ____. R.L. Lumsdaine and S. Ng. 93 (1999) 257–279

Misspecified heteroskedasticity in the panel probit model: A small sample comparison of GMM and SML estimators. Joachim Inkmann. 97 (2000) 227–259

Mixed logit * Forecasting new product penetration with flexible substitution patterns. David Brownstone and Kenneth Train. 89 (1999) 109–129

Mixture models

A latent structure double hurdle regression model for exploring heterogeneity in consumer search patterns. Wayne S. DeSarbo and Jungwhan Choi. 89 (1999) 423–455

Using ____ to detect sex bias in health outcomes in Bangladesh. Jonathan J. Morduch and Hal S. Stern. 77 (1997) 259–276

Mixtures of normals * Moments of Markov switching models. A. Timmermann. 96 (2000) 75–111

Model choice * Posterior simulation and Bayes factors in panel count data models. Siddhartha Chib, Edward Greenberg and Rainer Winkelmann. 86 (1998) 33–54

Model comparison

Bayesian inference in a simultaneous equation model with limited dependent variables. Kai Li. 85 (1998) 387–400

Robust out-of-sample inference. Michael W. McCracken. 99 (2000) 195–223

Model error * Bayesian analysis of contingent claim ____. E. Jacquier and Robert Jarrow. 94 (2000) 145–180

Model misspecification * Testing for ARCH in the presence of a possibly misspecified conditional mean. R.L. Lumsdaine and S. Ng. 93 (1999) 257–279

Model selection

A Bayesian approach to ____ in stochastic coefficient regression models and structural time series models. Thomas S. Shively and Robert Kohn. 76 (1997) 39–52

Consistent cross-validatory model-selection for dependent data: hv-block cross-validation. Jeff Racine. 99 (2000) 39–61

Cross-sectional aggregation of nonlinear models. K.J. van Garderen, K. Lee and M.H. Pesaran. 95 (2000) 285–331

Inferring the rank of a matrix. John G. Cragg and Stephen G. Donald. 76 (1997) 223–250

Model selection in partially nonstationary vector autoregressive processes with reduced rank structure. John C. Chao and Peter C.B. Phillips. 91 (1999) 227–271

Model specification and endogeneity. Alice Nakamura and Masao Nakamura. 83 1998) 213–237

Model uncertainty * Bayesian analysis of compound loss distributions. Jeffrey S. Pai. 79 (1997) 129–146

Modified LIML estimators * Asymptotic probability concentrations and finite sample properties of ____ for equations with more than two endogenous variables. Dennis Oberhelman and K. Rao Kadiyala. 98 (2000) 163–185

Moment approximations * An alternative approach to obtaining Nagar-type ____ in simultaneous equation models. Garry D.A. Phillips. 97 (2000) 345–364

Moment condition failure * On the robustness of nonlinearity tests to ____. Pedro J.F. de Lima. 76 (1997) 251–280

Moment conditions

Efficient estimation of dynamic panel data models: Alternative assumptions and simplified estimation. Seung C. Ahn and Peter Schmidt. 76 (1997) 309–321

GMM inference when the number of ____ is large. R. Koenker and J.A.F. Machado. 93 (1999) 327–344

Improved instrumental variables and generalized method of moments estimators. H. Qian and P. Schmidt. 91 (1999) 145–169

Redundancy of ____. T. Breusch, H. Qian, P. Schmidt and D. Wyhowski. 91 (1999) 89–111

Moment estimation * Estimation of censored linear errors-in-variables models. Liqun Wang. 84 (1998) 383–400

Moment expansion * Higher-order approximations for frequency domain time series regression. Zhijie Xiao and Peter C.B. Phillips. 86 (1998) 297–336

Moment method * Pseudo–maximum likelihood method, adjusted pseudo-maximum likelihood method and covariance estimators. Laurence Broze and Christian Gourieroux. 85 (1998) 75–98

Moment restrictions

Initial conditions and moment restrictions in dynamic panel data models. Richard Blundell and Stephen Bond. 87 (1998) 115–143

Testing time reversibility without ____. Y.-T. Chen, R.Y. Chou and C.-M. Kuan. 95 (2000) 199–218

Moments of Markov switching models. A. Timmermann. 96 (2000) 75–111

Monotonic index models * Rank estimators for ____. Christopher Cavanagh and Robert P. Sherman. 84 (1998) 351–381

Monotonicity axiom * The Sato-Vartia index and the ____. Marshall B. Reinsdorf and Alan H. Dorfman. 90 (1999) 45–61

Monte Carlo comparison

A test for constant correlations in a multivariate GARCH model. Y.K. Tse. 98 (2000) 107–127

Efficient estimation of panel data models with sequential moment restrictions. Jinyong Hahn. 79 (1997) 1–21

Estimating the rational expectations model of speculative storage: A ____ of three simulation estimators. Alexander Michaelides and Serena Ng. 96 (2000) 231–266

Nonparametric cointegration analysis. Herman J. Bierens. 77 (1997) 379–404

Testing for GARCH effects: A one-sided approach. Antonis Demos and Enrique Sentana. 86 (1998) 97–127

Monte Carlo design * Tests of non-nested regression models: Some results on small sample behaviour and the bootstrap. L.G. Godfrey. 84 (1998) 59–74

Monte Carlo EM * Estimation and comparison of multiple change-point models. Siddhartha Chib. 86 (1998) 221–241

Monte Carlo evaluation of multivariate normal probabilities. Wim P.M. Vijverberg. 76 (1997) 281–307

Monte Carlo evidence * Inference for unit roots in dynamic panels where the time dimension is fixed. Richard D.F. Harris and Elias Tzavalis. 91 (1999) 201–226

Monte Carlo experiment(s)

A smooth likelihood simulator for dynamic disequilibrium models. Lungfei Lee. 78 (1997) 257–294

Asymptotic probability concentrations and finite sample properties of modified LIML estimators for equations with more than two endogenous variables. Dennis Oberhelman and K. Rao Kadiyala. 98 (2000) 163–185

Bootstrap confidence bands for shrinkage estimators. Camilla Kazimi and David Brownstone. 90 (1999) 99–127

Higher-order approximations for frequency domain time series regression. Zhijie Xiao and Peter C.B. Phillips. 86 (1998) 297–336

Inferring the rank of a matrix. John G. Cragg and Stephen G. Donald. 76 (1997) 223–250

Maximum likelihood estimation of a binary choice model with random coefficients of unknown distribution. Hidehiko Ichimura and T. Scott Thompson. 86 (1998) 269–295

Nonparametric inference on structural breaks. M.A. Delgado and J. Hidalgo. 96 (2000) 113–144

Semiparametric estimation of a censored regression model with an unknown transformation of the dependent variable. Tue Gorgens and Joel L. Horowitz. 90 (1999) 155–191

Structural relations, cointegration and identification: Some simple results and their application. James Davidson. 87 (1998) 87–113

Test for partial parameter instability in regressions with I(1) processes. Biing-Shen Kuo. 86 (1998) 337–368

Monte Carlo integration

Bayesian analysis of long memory and persistence using ARFIMA models. Gary Koop, Eduardo Ley, Jacek Osiewalski and Mark F.J. Steel. 76 (1997) 149–169

Bayesian efficiency analysis through individual effects: Hospital cost frontiers. Gary Koop, Jacek Osiewalski and Mark F.J. Steel. 76 (1997) 77–105

Monte Carlo investigation * A ____ of the sampling behavior of conditional moment tests in Tobit and Probit models. Christopher L. Skeels and F. Vella. 92 (1999) 275–294

Monte Carlo maximum likelihood * Estimation of stochastic volatility models via ____. Gleb Sandmann and Siem Jan Koopman. 87 (1998) 271–301

Monte Carlo results

Approximate bias correction in econometrics. James G. MacKinnon and Anthony A. Smith. 85 (1998) 205–230

Simulated maximum likelihood estimation of dynamic discrete choice statistical models. Some ____. Lung-fei Lee. 82 (1998) 1–35

Simulation estimation of dynamic switching regression and dynamic disequilibrium models - some ____. Lung-fei Lee. 78 (1997) 179–204

Spurious regression and residual-based tests for cointegration in panel data. Chihwa Kao. 90 (1999) 1–44

Monte Carlo sampling * Estimation and inference with censored and ordered multinomial response data. Amos Golan, George Judge and Jeffrey Perloff. 79 (1997) 23–51

Monte Carlo simulation(s)

A simple consistent bootstrap test for a parametric regression function. Qi Li and Suojin Wang. 87 (1998) 145–165

Adaptive estimation of cointegrating regressions with ARMA errors. Douglas J. Hodgson. 85 (1998) 231–267

Estimating dynamic models from time series of independent cross-sections. M. Dolores Collado. 82 (1998) 37–62

Estimation of censored linear errors-in-variables models. Liqun Wang. 84 (1998) 383–400

Inference in possibly integrated vector autoregressive models: Some finite sample evidence. Hiroshi Yamada and Hiro Y. Toda. 86 (1998) 55–95

Initial conditions and moment restrictions in dynamic panel data models. Richard Blundell and Stephen Bond. 87 (1998) 115–143

Nonlinear and non-Gaussian state-space modeling with ____. Hisashi Tanizaki and Roberto S. Mariano. 83 (1998) 263–290

Simulated latent variable estimation of models with ordered categorical data. Jon A. Breslaw and James McIntosh. 87 (1998) 25–47

Sources of nonmonotonic power when testing for a shift in mean of a dynamic time series. Timothy J. Vogelsang. 88 (1999) 283–299

Structural analysis of vector error correlation models with exogenous I(1) variables. M. Hashem Pesaran, Yongcheol Shin and Richard J. Smith. 97 (2000) 293–343

Testing multiple equation systems for common nonlinear components. Heather M. Anderson and Farshid Vahid. 84 (1998) 1–36

Tests of cointegrating rank with a trend-break. Atsushi Inoue. 90 (1999) 215–237

The distributions of the J and Cox non-nested tests in regression models with weakly correlated regressors. L. Michelis. 93 (1999) 369–401

Monte Carlo studies

Estimation of dynamic and ARCH Tobit models. Lung-fei Lee. 92 (1999) 355–390

Modeling survey response bias with an analysis of the demand for an advanced electronic device. Chen Hsiao and Bao-Hong Sun. 89 (1999) 15–39

Monte Carlo study

Convenient estimators for the panel probit model. Irene Bertschek and Michael Lechner. 87 (1998) 329–371

Duration dependence and nonparametric heterogeneity: A ____. Michael Baker and Angelo Melino. 96 (2000) 357–393

Efficient method of moments estimation of a stochastic volatility model: A ____. T.G. Andersen, H.-J. Chung and B.E. Sorensen. 91 (1999) 61–87

Low-pass filtered least squares estimators of cointegrating vectors. Yikang Li. 85 (1998) 289–316

Testing for serial correlation in multivariate regression models. Ekaterini Kyriazidou. 86 (1998) 193–220

The detection and estimation of long memory in stochastic volatility. F. Jay Breidt, Nuno Crato and Pedro de Lima. 83 (1998) 325–348

Monte Carlo test

Detecting shocks: Outliers and breaks in time series. A.C. Atkinson, S.J. Koopman and N. Shephard. 80 (1997) 387–422

Exact tests in single equation autoregressive distributed lag models. Jan F. Kiviet and Jean-Marie Dufour. 80 (1997) 325–353

Moral hazard * Debt, ____ and airline safety: An empirical evidence. Georges Dionne, Robert Gagne, Francois Gagnon and Charles Vanasse. 79 (1997) 379–402

Moving average * Another heteroskedasticity- and autocorrelation-consistent covariance matrix estimator. Kenneth D. West. 76 (1997) 171–191

Moving average components * On the distributions of Augmented Dickey-Fuller statistics in processes with ____. J.W. Galbraith and V. Zinde-Walsh. 93 (1999) 25–47

Moving average disturbances * Generalised vec operators and the seemingly unrelated regression equations model with vector correlated disturbances. Darrell Turkington. 99 (2000) 225–253

Moving average model * Bayesian estimation of switching ARMA models. M. Billio, A. Monfort and C.P. Robert. 93 (1999) 229–255

Moving block bootstrap

Bootstrapping cointegrating regressions. Hongyi Li and G.S. Maddala. 80 (1997) 297–318

The ____ and robust inference for linear least squares and quantile regressions. Bernd Fitzenberger. 82 (1998) 235–287

Multi-category choice * Econometric modeling of competition: A ____ based mapping approach. Tulin Erdem and Russell S. Winer. 89 (1999) 159–175

Multi-cointegration * Weak exogeneity in 1(2)VAR systems. P. Paruolo and A. Rahbek. 93 (1999) 281–308

Multidimensional scaling

A Bayesian ____ procedure for the spatial analysis of revealed choice data. Wayne S. DeSarbo, Youngchan Kim and Duncan Fong. 89 (1999) 79–108

A latent structure double hurdle regression model for exploring heterogeneity in consumer search patterns. Wayne S. DeSarbo and Jungwhan Choi. 89 (1999) 423–455

Optimal product positioning based on paired comparison data. Daniel Baier and Wolfgang Gaul. 89 (1999) 365–392

Multinomial logit

A model of health plan choice: Inferring preferences arid perceptions from a combination of revealed preference and attitudinal data. Katherine M. Harris and Michael P. Keane. 89 (1999) 131–157

Estimating price expectations in the OTC medicine market: An application of dynamic stochastic discrete choice models to scanner panel data. Fusun F. Gonul. 89 (1999) 41–56

Markov chain Monte Carlo and models of consideration set and parameter heterogeneity. Jeongwen Chiang, Siddhartha Chib and Chakravarthi Narasimhan. 89 (1999) 223–248

Modeling survey response bias with an analysis of the demand for an advanced electronic device. Chen Hsiao and Bao-Hong Sun. 89 (1999) 15–39

Multinomial probit * Monte Carlo evaluation of multivariate normal probabilities. Wim P.M. Vijverberg. 76 (1997) 281–307

Multinomial probit model

A Bayesian analysis of the ____ with fully identified parameters. Robert E. McCulloch, Nicholas G. Polson and Peter E. Rossi. 99 (2000) 173–193

Marketing and econometrics: Marketing models of consumer heterogeneity. Greg M. Allenby and Peter E. Rossi. 89 (1999) 57–78

Multinomial, multiperiod probit model * Statistical inference in the ____. John F. Geweke, Michael P. Keane and David E. Runkle. 80 (1997) 125–165

Multinomial probit models * Comment: Bayesian ____ with a normalization constraint. Agostino Nobile. 99 (2000) 335–345

Multinomial response * Semiparametric qualitative response model estimation with unknown heteroscedasticity or instrumental variables. Arthur Lewbel. 97 (2000) 145–177

Multiple alternatives * Tests of non-nested regression models: Some results on small sample behaviour and the bootstrap. L.G. Godfrey. 84 (1998) 59–74

Multiple change points * Likelihood ratio tests for multiple structural changes. Jushan Bai. 91 (1999) 299–323

Multiple equation systems * Testing ____ for common nonlinear components. Heather M. Anderson and Farshid Vahid. 84 (1998) 1–36

Multiple indices * Rank estimators for monotonic index models. Christopher Cavanagh and Robert P. Sherman. 84 (1998) 351–381

Multiple input/output decision making * Analyzing properties of K-cones in the generalized data envelopment analysis model. Quanling Wei and Gang Yu. 80 (1997) 63–84

Multiple linear regression models * Testing for conditional heteroskedasticity with misspecified alternative hypotheses. Naorayex K. Dastoor. 82 (1998) 63–80

Multiple output production frontiers * A Bayesian analysis of ____. Carmen Fernandez, Gary Koop and Mark Steel. 98 (2000) 47–79

Multiple structural changes * Likelihood ratio tests for ____. Jushan Bai. 91 (1999) 299–323

Multiple time series

Codependent cycles. Farshid Vahid and Robert F. Engle. 80 (1997) 199–221

Modified Wald tests under nonregular conditions. Helmut Lütkepohl and Maike M. Burda. 78 (1997) 315–332

Testing the null of stationarity for multiple time series. In Choi and Byung Chul Ahn. 88 (1999) 41–77

System estimators of cointegrating matrix in absence of normalising information. Minxian Yang. 85 (1998) 317–337

Multiple time-series analysis * Impulse response analysis in infinite order cointegrated vector autoregressive processes. Helmut Lütkepohl and Pentti Saikkonen. 81 (1997) 127–157

Multiple-spell duration models * Leapfrog estimation of a fixed-effects model with unknown transformation of the dependent variable. J. Abrevaya. 93 (1999) 203–228

Multitrait-multimethod matrices * Representation of measurement error in marketing variables: Review of approaches and extension to three-facet designs. Richard P. Bagozzi, Youjae Yi and Kent D. Nassen. 89 (1999) 393–421

Multivariate ARFIMA * Indirect estimation of ARFIMA and VARFIMA models. V.L. Martin and N.P. Wilkins. 93 (1999) 149–175

Multivariate conditional heteroscedasticity * A test for constant correlations in a multivariate GARCH model. Y.K. Tse. 98 (2000) 107–127

Multivariate GARCH model * A test for constant correlations in a ____. 98 (2000) 107–127
Y.K. Tse.

Multivariate normal probabilities * Monte Carlo evaluation of ____. Wim 76 (1997) 281–307
P.M. Vijverberg.

Multivariate ordered probit * Simulated latent variable estimation of models 87 (1998) 25–47
with ordered categorical data. Jon A. Breslaw and James McIntosh.

Multivariate regression * Testing for serial correlation in ____ models. 86 (1998) 193–220
Ekaterini Kyriazidou.

Multivariate subset selection * Nonparametric seemingly unrelated regression. 98 (2000) 257–281
Michael Smith and Robert Kohn.

Multivariate tests * Testing the null of stationarity for multiple time series. In 88 (1999) 41–77
Choi and Byung Chul Ahn.

Nagar expansions * An alternative approach to obtaining Nagar-type moment 97 (2000) 345–36
approximations in simultaneous equation models. Garry D.A. Phillips.

N-component * The second moment and the autocovariance function of the 90 (1999) 63–76
squared errors of the GARCH model. Menelaos Karanasos.

Near population orthogonality * The distributions of the J and Cox non-nested 93 (1999) 369–401
tests in regression models with weakly correlated regressors. L. Michelis.

Nested logit * Comparing and choosing between two models with a third 78 (1997) 139–151
model in the background. Dale J. Poirier.

Nested multinomial logit model * Generalized extreme value model and addi- 76 (1997) 129–140
tively separable generator function. Ki-Hong Choi and Choon-Geol Moon.

Neural networks

Pricing and hedging derivative securities with ____ and a homogeneity 94 (2000) 93–115
hint. R. Garcia and R. Gencay.

Recognizing changing seasonal patterns using artificial ____. Philip Hans 81 (1997) 273–280
Franses and Gerrit Draisma.

New product demand * Estimating ____ from biased survey data. Roger Klein 76 (1997) 53–76
and Robert Sherman.

New product penetration * Forecasting ____ with flexible substitution patterns. 89 (1999) 109–129
David Brownstone and Kenneth Train.

Noise in unspecified, non-linear time series. George G. Szpiro. 78 (1997) 229–255

Nominal interest rate * Rational expectations, inflation and the ____. Jean 83 (1998) 349–363
A. Crockett.

Non-dynamic panels * Threshold effects in ____: Estimation, testing, and infer- 93 (1999) 345–368
ence. B.E. Hansen.

Non-experimental data * Bayesian analysis of cross-section and clustered data 97 (2000) 25–50
treatment models. Siddhartha Chib and Barton H. Hamilton.

Non-Gaussian disturbances * An empirical analysis of earnings dynamics among men in the PSID: 1968–1989. John Geweke and Michael Keane. 96 (2000) 293–356

Noninvertible moving average * Testing for r versus r-1 cointegrating vectors. Andy Snell. 88 (1999) 151–191

Nonlinear autoregression * Local polynomial estimators of the volatility function in nonparametric autoregression. W. Hardle and A. Tsybakov. 81 (1997) 223–242

Nonlinear components * Testing multiple equation systems for common____. Heather M. Anderson and Farshid Vahid. 84 (1998) 1–36

Nonlinear discrete time Markov processes * Testing for stationarity-ergodicity and for comovements between ____. V. Corradi, N.R. Swanson and H. White. 96 (2000) 39–73

Nonlinear dynamics

Dynamic equilibrium and volatility in financial asset markets. Yacine Ait-Sahalia. 84 (1998) 93–127

The asymptotic distribution of nonparametric estimates of the Lyapunov exponent for stochastic time series. Y.-J. Whang and O. Linton. 91 (1999) 1–42

Nonlinear expectations models * Sources of asymmetry in production factor dynamics. Franz C. Palm and Gerard A. Pfann. 82 (1998) 361–392

Nonlinear least squares * Local ____: Using parametric information in nonparametric regression. Pedro Gozalo and Oliver Linton. 99 (2000) 63–106

Nonlinear models

Cross-sectional aggregation of ____. K.J. van Garderen, K. Lee and M.H. Pesaran. 95 (2000) 285–331

Estimating count data models with endogenous switching: Sample selection and endogenous treatment effects. Joseph V. Terza. 84 (1998) 129–154

Estimation of some partially specified ____. Chunrong Ai and Daniel McFadden. 76 (1997) 1–37

Predictive tests for structural change with unknown breakpoint. Eric Ghysels, Alain Guay and Alastair Hall. 82 (1998) 209–233

Rank tests for unit roots. Jorg Breitung and Christian Gourieroux. 81 (1997) 7–27

Nonlinear production functions * Infrastructure and productivity: a nonlinear approach. V. G. Duggal, C. Saltzman and L.R. Klein. 92 (1999) 47–74

Nonlinear regression models * An R-squared measure of goodness of fit for some common ____. A. Colin Cameron and Frank A.G. Windmeijer. 77 (1997) 329–342

Nonlinear restrictions * Modified Wald tests under nonregular conditions. Helmut Lütkepohl and Maike M. Burda. 78 (1997) 315–332

Nonlinear simultaneous equations * Robust estimators for simultaneous equations models. J. Krishnakumar and E. Ronchetti. 78 (1997) 295–314

Nonlinear state space models * Nonlinear and non-Gaussian state-space modeling with Monte Carlo simulations. Hisashi Tanizaki and Roberto S. Mariano. 83 (1998) 263–290

Nonlinear time series * Local polynomial estimators of the volatility function in nonparametric autoregression. W. Hardle and A. Tsybakov. 81 (1997) 223–242

Nonlinear trend * Testing the unit root with drift hypothesis against ____ stationarity, with an application to the US price level and interest rate. Herman J. Bierens. 81 (1997) 29–64

Nonlinear weighted least squares * Estimating count data models with endogenous switching: Sample selection and endogenous treatment effects. Joseph V. Terza. 84 (1998) 129–154

Nonlinearity

A single-blind controlled competition among tests for ____ and chaos. William A. Barnett, A. Ronald Gallant, Melvin J. Hinich, Jochen A. Jungeilges, Daniel T. Kaplan and Mark J. Jensen. 82 (1998) 157–192

Bayes factors and nonlinearity: Evidence from economic time series. Gary Koop and Simon M. Potter. 88 (1999) 251–281

On the robustness of ____ tests to moment condition failure. Pedro J.F. de Lima. 76 (1997) 251–280

Nonmarket valuation * A nonparametric multiple choice method within the random utility framework. Ju-Chin Huang and Douglas W. Nychka. 97 (2000) 207–225

Nonmonotonic power * Sources of ____ when testing for a shift in mean of a dynamic time series. Timothy J. Vogelsang. 88 (1999) 283–299

Non-nested regression models * Tests of ____: Some results on small sample behaviour and the bootstrap. L.G. Godfrey. 84 (1998) 59–74

Non-nested tests * The distributions of the J and Cox ____ in regression models with weakly correlated regressors. L. Michelis. 93 (1999) 369–401

Nonnormal innovations * Inference in a nearly integrated autoregressive model with ____. Thomas J. Rothenberg and James H. Stock. 80 (1997) 269–286

Nonnormality * Adaptive estimation of cointegrating regressions with ARMA errors. Douglas J. Hodgson. 85 (1998) 231–267

Non-parameric covariance matrix estimation * GMM estimation with cross sectional dependence. T.G. Conley. 92 (1999) 1–45

Non-parametric analysis * Labour market transitions and retirement of men in the UK. Costas Meghir and Edward Whitehouse. 79 (1997) 327–354

Nonparametric autoregression * Local polynomial estimators of the volatility function in ____. W. Hardle and A. Tsybakov. 81 (1997) 223–242

Nonparametric cointegration analysis. Herman J. Bierens. 77 (1997) 379–404

Nonparametric dynamic modelling

Editor's introduction: ____. Helmut Lütkepohl. 81 (1997) 1–5

Efficient estimation in semiparametric GARCH models. Feike C. Drost and Chris A.J. Klaassen. 81 (1997) 193–221

Estimation of stochastic volatility models with diagnostics. A. Ronald Gallant, David Hsieh and George Tauchen. 81 (1997) 159–192

Impulse response analysis in infinite order cointegrated vector autoregressive processes. Helmut Lütkepohl and Pentti Saikkonen. 81 (1997) 127–157

Local parametric analysis of hedging in discrete time. Peter Bossaerts and Pierre Hillion. 81 (1997) 243–272

Local polynomial estimators of the volatility function in nonparametric autoregression. W. Hardle and A. Tsybakov. 81 (1997) 223–242

Nonlinear stochastic trends. Clive W.J. Granger, Tomoo Inoue and Norman Morin. 81 (1997) 65–92

Rank tests for unit roots. Jorg Breitung and Christian Gourieroux. 81 (1997) 7–27

Recognizing changing seasonal patterns using artificial neural networks. Philip Hans Franses and Gerrit Draisma. 81 (1997) 273–280

Testing cointegration in infinite order vector autoregressive processes. Pentti Saikkonen and Ritva Luukkonen. 81 (1997) 93–126

Testing the unit root with drift hypothesis against nonlinear trend stationarity, with an application to the US price level and interest rate. Herman J. Bierens. 81 (1997) 29–64

Nonparametric dynamic modelling. Helmut Lütkepohl (editor). 81 (1997) 1–280

Nonparametric estimates * The asymptotic distribution of ____ of the Lyapunov exponent for stochastic time series. Y.-J. Whang and O. Linton. 91 (1999) 1–42

Nonparametric estimation

Convergence rates and asymptotic normality for series estimators. Whitney K. Newey. 79 (1997) 147–168

Maximum likelihood estimation of a binary choice model with random coefficients of unknown distribution. Hidehiko Ichimura and T. Scott Thompson. 86 (1998) 269–295

Nonparametric heterogeneity * Duration dependence and ____: A Monte Carlo study. Michael Baker and Angelo Melino. 96 (2000) 357–393

Nonparametric inference on structural breaks. M.A. Delgado and J. Hidalgo. 96 (2000) 113–144

Nonparametric investigation * American options with stochastic dividends and volatility: A ____. M. Broadie, J. Detemple, E. Ghysels and O. Torres. 94 (2000) 53–92

Nonparametric methods

Econometric specification of the risk neutral valuation model. E. Clement, C. Gourieroux and A. Monfort. 94 (2000) 117–143

Pricing and hedging derivative securities with neural networks and a homogeneity hint. R. Garcia and R. Gencay. 94 (2000) 93–115

Nonparametric multiple-choice method * A ____ within the random utility framework. Ju-Chin Huang and Douglas W. Nychka. 97 (2000) 207–225

Nonparametric multiplicative heteroskedasticity * Estimating censored regression models in the presence of ____. Songnian Chen and Shakeeb Kahn. 98 (2000) 283–316

Nonparametric multivariate regression * Nonparametric seemingly unrelated regression. Michael Smith and Robert Kohn. 98 (2000) 257–281

Nonparametric regression

Local nonlinear least squares: Using parametric information in ____. Pedro Gozalo and Oliver Linton. 99 (2000) 63–106

Nonparametric bootstrap analysis with applications to demographic effects in demand functions. Pedro L. Gozalo. 81 (1997) 357–393

Nonparametric risk management and implied risk. Y. Ait-Sahalia and A.W. Lo. 94 (2000) 9–51

The asymptotic distribution of nonparametric estimates of the Lyapunov exponent for stochastic time series. Y.-J. Whang and O. Linton. 91 (1999) 1–42

Nonparametric risk management and implied risk. Y. Ait-Sahalia and A.W. Lo. 94 (2000) 9–51

Nonparametric seemingly unrelated regression. Michael Smith and Robert Kohn. 98 (2000) 257–281

Nonparametric specification testing * A simple framework for ____. G. Ellison and S.F. Ellison. 96 (2000) 1–23

Nonparametric test * A consistent ____ for serial independence. Joris Pinkse. 84 (1998) 205–231

Nonsense regression * Random walks with drifts: ____ and spurious fixed-effect estimation. Horst Entorf. 80 (1997) 287–296

Non-spherical disturbances * An alternative approach to obtaining Nagar-type moment approximations in simultaneous equation models. Garry D.A. Phillips. 97 (2000) 345–364

Non-standard distribution * Threshold effects in non-dynamic panels: Estimation, testing, and inference. B.E. Hansen. 93 (1999) 345–368

Nonstationarity

Missing observations in ARIMA models: Skipping approach versus additive outlier approach. Victor Gomez, Agustin Maravall and Daniel Pena. 88 (1999) 341–363

Testing for structural change in conditional models. Bruce E. Hansen. 97 (2000) 93–115

Testing of unit root and other non-stationary hypotheses in macroeconomic time series. L.A. Gil-Alana and P.M. Robinson. 80 (1997) 241–268

Nonstationary autoregressive processes * Markovian processes, two-sided autoregressions and finite-sample inference for stationary and ____. Jean-Marie Dufour and Olivier Torres. 99 (2000) 255–289

Non-stationary fractionally integrated processes * Spurious regression theory with ____. Francesc Marmol. 84 (1998) 233–250

Non-stationary hypotheses * Testing of unit root and other ____ in macroeconomic time series. L.A. Gil-Alana and P.M. Robinson. 80 (1997) 241–268

Non-stationary log-periodogram regression. Carlos Velasco. 91 (1999) 325–371

Non-stationary regressors * Fully modified IV, GIVE and GMM estimation with possibly non-stationary regressors and instruments. Yuichi Kitamura and Peter C.B. Phillips. 80 (1997) 85–123

Nonstationary time series * Bootstrapping cointegrating regressions. Hongyi Li and G.S. Maddala. 80 (1997) 297–318

Nonstationary VARs * Impulse response and forecast error variance asymptotics in ____. Peter C.B. Phillips. 83 (1998) 21–56

Nonstationary vector autoregressive processes * Model selection in partially ____ with reduced rank structure. John C. Chao and Peter C.B. Phillips. 91 (1999) 227–271

Non-stochastic trend * Unit root tests in the presence of uncertainty about the ____. L. Ayat and P. Burridge. 95 (2000) 71–96

Normal probabilities * Monte Carlo evaluation of multivariate ____. Wim P.M. Vijverberg. 76 (1997) 281–307

Normal tests * Gaussian tests for seasonal unit roots based on Cauchy estimation and recursive mean adjustments. Dong Wan Shin and Beong Soo So. 99 (2000) 107–137

Normality test * Simulated latent variable estimation of models with ordered categorical data. Jon A. Breslaw and James McIntosh. 87 (1998) 25–47

Normalization * Estimation and inference in nearly unbalanced nearly cointegrated systems. Serena Ng and Pierre Perron. 79 (1997) 53–81

Normalization constraint * Comment: Bayesian multinomial probit models with a ____. Agostino Nobile. 99 (2000) 335–345

Nuisance parameter(s)

A consistent nonparametric test for serial independence. Joris Pinkse. 84 (1998) 205–231

Estimation of some partially specified nonlinear models. Chunrong Ai and Daniel McFadden. 76 (1997) 1–37

Marginal likelihood score-based tests of regression disturbances in the presence of ____. Shahidur Rahman and Maxwell L. King. 82 (1998) 81–106

Nonparametric cointegration analysis. Herman J. Bierens. 77 (1997) 379–404

Parameters of interest, ____ and orthogonality conditions. An application to autoregressive errors component models. Bruno Crepon, Francis Kramarz and Alain Trognow. 82 (1998) 135–156

The distributions of the J and Cox non-nested tests in regression models with weakly correlated regressors. L. Michelis. 93 (1999) 369–401

The incidental parameter problem since 1948. T. Lancaster. 95 (2000) 391–413

Null distribution

The asymptotic ____ of the Box-Pierce Q-statistic for random variables with infinite variance. An application to German stock returns. Ralf Runde. 78 (1997) 205–216

The distributions of the J and Cox non-nested tests in regression models with weakly correlated regressors. L. Michelis. 93 (1999) 369–401

Null of stationarity * Testing the ____ for multiple time series. In Choi and Byung Chul Ahn. 88 (1999) 41–77

Numercial optimization * Applying linear time-varying constraints to econometric models: With an application to demand systems. Howard E. Doran and Alicia N. Rambaldi. 79 (1997) 83–95

Numercial stable algorithm * Estimation of dynamic and ARCH Tobit models. Lung-fei Lee. 92 (1999) 355–390

Numerical integration

A Bayesian approach to model selection in stochastic coefficient regression models and structural time series models. Thomas S. Shively and Robert Kohn. 76 (1997) 39–52

Nonlinear and non-Gaussian state-space modeling with Monte Carlo simulations. Hisashi Tanizaki and Roberto S. Mariano. 83 (1998) 263–290

Numerical roots * Foundations of statistical inference based on ____ of robust pivot functions (Fellow's Corner). H.D. Vinod. 86 (1998) 387–396

Nutrients * Health and wages: Evidence on men and women in urban Brazil. Duncan Thomas and John Strauss. 77 (1997) 159–185

Nutrition * Nutritional status and the allocation of time in Rwandese households. Alok Bhargava. 77 (1997) 277–295

Nutrition and health * Assessing the productive benefits of ____: An integrated human capital approach. T.Paul Schultz. 77 (1997) 141–158

Nutrition productivity models * Nutritional status, the capacity for work, and poverty traps. Partha Dasgupta. 77 (1997) 5–37

Nutritional status, the capacity for work, and poverty traps. Partha Dasgupta. 77 (1997) 5–37

OCS wildcat auctions * Conditionally independent private information in ____. Tong Li, Isabell Perrigne and Quang Vuong. 98 (2000) 129–161

OEX contract * American options with stochastic dividends and volatility: A nonparametric investigation. M. Broadie, J. Detemple, E. Ghysels and O. Torres. 94 (2000) 53–92

OLS * Low-pass filtered least squares estimators of cointegrating vectors. Yikang Li. 85 (1998) 289–316

Omitted variables

Consistent hypothesis testing in semiparametric and non-parametric models for econometric time series. Xiaohong Chen and Yanqin Fan. 91 (1999) 373–401

Consistent model specification tests for time series econometric models. Q. Li. 92 (1999) 101–147

One-sided alternative * Estimating count data models with endogenous switching: Sample selection and endogenous treatment effects. Joseph V. Terza. 84 (1998) 129–154

One-sided kernels * Nonparametric inference on structural breaks. M.A. Delgado and J. Hidalgo. 96 (2000) 113–144

Optimal instruments * Misspecified heteroskedasticity in the panel probit model: A small sample comparison of GMM and SML estimators. Joachim Inkmann. 97 (2000) 227–259

Optimal product positioning based on paired comparison data. Daniel Baier and Wolfgang Gaul. 89 (1999) 365–392

Optimal reserve price * Deriving an estimate of the ____: An application to British Columbian timber sales. Harry J. Paarsch. 78 (1997) 333–357

Optimal test * Estimating count data models with endogenous switching: Sample selection and endogenous treatment effects. Joseph V. Terza. 84 (1998) 129–154

Optimal weighting matrix * GMM and QML asymptotic standard deviations in stochastic volatility models: Comments on Ruiz (1994). Torben G. Andersen and Bent E. Sorensen. 76 (1997) 397–403

Optimistic and pessimistic frontier * Using dominance in forming bounds on DEA models: The case of experimental agricultural data. Robert G. Chambers, Rolf Fare, Edward Jaenicke and Erik Lichtenberg. 85 (1998) 189–203

Option market * Post-'87 crash fears in the S & P 500 futures ____. D.S. Bates. 94 (2000) 181–238

Option pricing

American options with stochastic dividends and volatility: A nonparametric investigation. M. Broadie, J. Detemple, E. Ghysels and O. Torres. 94 (2000) 53–92

Heterogeneous information arrival and ____. Patrick K. Asea and Mthuli Ncube. 83 (1998) 291–323

Long-term equity anticipation securities and stock market volatility dynamics. T. Bollerslev and H.O. Mikkelsen. 92 (1999) 75–99

Pricing and hedging derivative securities with neural networks and a homogeneity hint. R. Garcia and R. Gencay. 94 (2000) 93–115

Pricing and hedging long term options. G. Bakshi, C. Cao and Z. Chen. 94 (2000) 277–318

Option valuation * Regime switching in foreign exchange rates: Evidence from currency option prices. N.P.B. Bollen, S.F. Gray and R.E. Whaley. 94 (2000) 239–276

Options data * Bayesian analysis of contingent claim model error. E. Jacquier and Robert Jarrow. 94 (2000) 145–180

Orbit procedure * Estimating new product demand from biased survey data. Roger Klein and Robert Sherman. 76 (1997) 53–76

Order selection * Model selection in partially nonstationary vector autoregressive processes with reduced rank structure. John C. Chao and Peter C.B. Phillips. 91 (1999) 227–271

Ordered categorical data * Simulated latent variable estimation of models with ____. Jon A. Breslaw and James McIntosh. 87 (1998) 25–47

Ordered choice * Semiparametric qualitative response model estimation with unknown heteroscedasticity or instrumental variables. Arthur Lewbel. 97 (2000) 145–177

Ordered multinomial statistical model * Estimation and inference with censored and ____. Amos Golan, George Judge and Jeffrey Perloff. 79 (1997) 23–51

Ordering relations * Ordering univariate distributions by entropy and variance. Nader Ebrahimi, Esfandiar Maasoumi and Ehsan S. Soofi. 90 (1999) 317–336

Orthogonality conditions * Parameters of interest, nuisance parameter and ____. An application to autoregressive errors component models. Bruno Crepon, Francis Kramarz and Alain Trognow. 82 (1998) 135–156

Out-of-sample inference * Robust ____. Michael W. McCracken. 99 (2000) 195–223

Outlier robust analysis of long-run marketing effects for weekly scanning data. Philip Hans Franses, Teun Kloek and Andre Lucas. 89 (1999) 293–315

Outliers

Detecting shocks: ____ and breaks in time series. A.C. Atkinson, S.J. Koopman and N. Shephard. 80 (1997) 387–422

Missing observations in ARIMA models: Skipping approach versus additive outlier approach. Victor Gomez, Agustin Maravall and Daniel Pena. 88 (1999) 341–363

Rank tests for unit roots. Jorg Breitung and Christian Gourieroux. 81 (1997) 7–27

Over- and under-dispersion * A count data model with unobserved heterogeneity. C. Gourieroux and M. Visser. 79 (1997) 247–268

Over-dispersion * Semiparametric estimation of count regression models. Shiferaw Gurmu, Paul Rilstone and Steven Stern. 88 (1999) 123–150

Overidentifying restrictions * Predictive tests for structural change with unknown breakpoint. Eric Ghysels, Alain Guay and Alastair Hall. 82 (1998) 209–233

Paired comparison data * Optimal product positioning based on ____. Daniel Baier and Wolfgang Gaul. 89 (1999) 365–392

Pairwise comparisons * Estimation of Type 3 Tobit models using symmetric trimming and ____. Bo E. Honore, Ekaterini Kyriazidou and Christopher Udry. 76 (1997) 107–128

Panel data

A double-hurdle rational addiction model with heterogeneity: Estimating the demand for tobacco. J.M. Labeaga. 93 (1999) 49–72

An empirical analysis of earnings dynamics among men in the PSID: 1968-1989. John Geweke and Michael Keane. 96 (2000) 293–356

A quasi-differencing approach to dynamic modelling from a time series of independent cross-sections. Sourafel Girma. 98 (2000) 365–383

Bayesian efficiency analysis through individual effects: Hospital cost frontiers. Gary Koop, Jacek Osiewalski and Mark F.J. Steel. 76 (1997) 77–105

Distribution-free estimation of some nonlinear panel data models. Jeffrey M. Wooldridge. 90 (1999) 77–97

Efficient estimation of dynamic ____ models: Alternative assumptions and simplified estimation. Seung C. Ahn and Peter Schmidt. 76 (1997) 309–321

Efficient estimation of panel data models with sequential moment restrictions. Jinyong Hahn. 79 (1997) 1–21

Estimating dynamic models from time series of independent cross-sections. M. Dolores Collado. 82 (1998) 37–62

Estimating price expectations in the OTC medicine market: Anapplication of dynamic stochastic discrete choice models to scanner panel data. Fusun F. Gonul. 89 (1999) 41–56

Inference for unit roots in dynamic panels where the time dimension is fixed. Richard D.F. Harris and Elias Tzavalis. 91 (1999) 201–226

Inferring technological parameters from incomplete panel data. Georges Dionne, Robert Gagne and Charles Vanasse. 87 (1998) 303–327

Lending cycles. Patrick K. Asea and Brock Blomberg. 83 (1998) 89–128

On the use of ____ in stochastic frontier models with improper priors. Carmen Fernandez, Jacek Osiewalski and Mark F.J. Steel. 79 (1997) 169–193

Parameters of interest, nuisance parameter and orthogonality conditions. An application to autoregressive errors component models. Bruno Crepon, Francis Kramarz and Alain Trognow. 82 (1998) 135–156

Pooled estimators vs. their heterogeneous counterparts in the context of dynamic demand for gasoline. Badi H. Baltagi and James M. Griffin. 77 (1997) 303–327

Posterior simulation and Bayes factors in panel count data models. Siddhartha Chib, Edward Greenberg and Rainer Winkelmann. 86 (1998) 33–54

Random walks with drifts: Nonsense regression and spurious fixed-effect estimation. Horst Entorf. 80 (1997) 287–296

Rank estimation of a generalized fixed-effects regression model. J. Abrevaya. 95 (2000) 1–23

Simulated maximum likelihood estimation of dynamic discrete choice statistical models. Some Monte Carlo results. Lung-fei Lee. 82 (1998) 1–35

Spurious regression and residual-based tests for cointegration in panel data. Chihwa Kao. 90 (1999) 1–44

Statistical inference in the multinomial multiperiod probit model. John F. Geweke, Michael P. Keane and David E. Runkle. 80 (1997) 125–165

The dynamics of agricultural production and the calorie income relationship: Evidence from Pakistan. Jere R. Behrman, Andrew D. Foster and Mark R. Rosenzweig. 77 (1997) 187–207

The marginal cost effectiveness of medical technology: A panel instrumental variables approach. Mark McClellan and Joseph P. Newhouse. 77 (1997) 39–64

Threshold effects in non-dynamic panels: Estimation, testing, and inference. B.E. Hansen. 93 (1999) 345–368

Using a likelihood perspective to sharpen econometric discourse: Three examples. C.A. Sims. 95 (2000) 443–462

Panel data models

Changes in relative wages in the 1980s: Returns to observed and unobserved skills and black-white wage differentials. Kenneth Y. Chay and David S. Lee. 99 (2000) 1–38

Efficient estimation of ____ with strictly exogenous explanatory variables. K.S. Im, S.C. Ahn, P. Schmidt and J.M. Wooldridge. 93 (1999) 177–201

Initial conditions and moment restrictions in dynamic panel data models. Richard Blundell and Stephen Bond. 87 (1998) 115–143

Testing serial correlation in semiparametric panel data models. Q. Li and C. Hsiao. 87 (1998) 207–237

Two-step estimation of panel data models with censored endogenous variables and selection bias. Francis Vella and Marno Verbeek. 90 (1999) 239–263

Panel frontiers * Stochastic ____: A semiparametric approach. B.U. Park, R.C. Sickles and L. Simar. 84 (1998) 273–301

Panel instrumental variables approach * The marginal cost effectiveness of medical technology: A ____. Mark McClellan and Joseph P. Newhouse. 77 (1997) 39–64

Panel likelihood function * Inference in non-linear panel models with partially missing observations: The case of the equilibrium search model. Bent Jesper Christensen and Nicholas M. Kiefer. 79 (1997) 201–219

Panel model(s)

How informative is the initial condition in the dynamic ____ with fixed effects? J. Hahn. 93 (1999) 309–326

Inference in non-linear panel models with partially missing observations: The case of the equilibrium search model. Bent Jesper Christensen and Nicholas M. Kiefer. 79 (1997) 201–219

Panel probit model

Convenient estimators for the panel probit model. Irene Bertschek and Michael Lechner. 87 (1998) 329–371

Misspecified heteroskedasticity in the ____: A small sample comparison of GMM and SML estimators. Joachim Inkmann. 97 (2000) 227–259

Parameter constancy

Stability tests in error correction models. Carmela E. Quintos. 82 (1998) 289–315

Testing parameter constancy in linear models against stochastic stationary parameters. Chien-Fu Jeff Lin and Timo Terasvirta. 90 (1999) 193–213

Parameter instability

Test for partial parameter instability in regressions with I(1) processes. Biing-Shen Kuo. 86 (1998) 337–368

Testing for structural change in conditional models. Bruce E. Hansen. 97 (2000) 93–115

Parameter stability * Stability tests in error correction models. Carmela E. Quintos. 82 (1998) 289–315

Parameter variation * Predictive tests for structural change with unknown breakpoint. Eric Ghysels, Alain Guay and Alastair Hall. 82 (1998) 209–233

Parameterized expectations algorithm * Sources of asymmetry in production factor dynamics. Franz C. Palm and Gerard A. Pfann. 82 (1998) 361–392

Parametric bootstrap * Cross-sectional aggregation of nonlinear models. K.J. van Garderen, K. Lee and M.H. Pesaran. 95 (2000) 285–331

Parametric regression * Local nonlinear least squares: Using parametric information in nonparametric regression. Pedro Gozalo and Oliver Linton. 99 (2000) 63–106

Parametric regression function(s)
A simple consistent bootstrap test for a ____. Qi Li and Suojin Wang. 87 (1998) 145–165

Consistent bootstrap tests of ____. Yoon-Jae Whang. 98 (2000) 27–46

Parametric tests for static and dynamic equilibrium. Scott E. Atkinson and Robert Halvorsen. 85 (1998) 33–50

Paretian distributions * Monte Carlo inference in econometric models with symmetric stable disturbances. Efthymios G. Tsionas. 88 (1999) 365–401

Pareto Lorenz curves * An ordered family of Lorenz curves. J.-M. Sarabia, E. Castillo and D.J. Slottje. 91 (1999) 43–60

Partial autocorrelation function * Estimation the differencing parameter via the ____. Terence Tai-Leung Chong. 97 (2000) 365–381

Partial likelihood * Stratified ____ estimation. G. Ridder and I. Tunali. 92 (1999) 193–232

Partially linear model
A simple consistent bootstrap test for a parametric regression function. Qi Li and Suojin Wang. 87 (1998) 145–165

Consistent model specification tests for time series econometric models. Q. Li. 92 (1999) 101–147

Testing serial correlation in semiparametric panel data models. Q. Li and C. Hsiao. 87 (1998) 207–237

Partially specified nonlinear models * Estimation of some ____. Chunrong Ai and Daniel McFadden. 76 (1997) 1–37

Patent * Research and development, competition and innovation. Pseudo-maximum likelihood and simulated maximum likelihood methods applied to count data models with heterogeneity. Bruno Crepon and Emmanuel Duguet. 79 (1997) 355–378

Patent claims * Research and development, competition and innovation. Pseudo-maximum likelihood and simulated maximum likelihood methods applied to count data models with heterogeneity. Bruno Crepon and Emmanuel Duguet. 79 (1997) 355–378

Pattern recognition * Recognizing changing seasonal patterns using artificial neural networks. Philip Hans Franses and Gerrit Draisma. 81 (1997) 273–280

Periodic autoregression * Multiple unit roots in ____. H. Peter Boswijk, Philip Hans Franses and Niels Haldrup. 80 (1997) 167–193

Periodic structures * On seasonality and business cycle durations: A nonparametric investigation. Eric Ghysels. 79 (1997) 269–290

Periodic time series * Multiple unit roots in periodic autoregression. H. Peter Boswijk, Philip Hans Franses and Niels Haldrup. 80 (1997) 167–193

Persistence * Indirect estimation of ARFIMA and VARFIMA models. V.L. Martin and N.P. Wilkins. 93 (1999) 149–175

Pivot functions * Foundations of statistical inference based on numerical roots of robust ____ (Fellow's Corner). H.D. Vinod. 86 (1998) 387–396

Poisson estimator * Distribution-free estimation of some nonlinear panel data models. Jeffrey M. Wooldridge. 90 (1999) 77–97

Poisson model(s)

A count data model with unobserved heterogeneity. C. Gourieroux and M. Visser. 79 (1997) 247–268

Debt, moral hazard and airline safety: An empirical evidence. Georges Dionne, Robert Gagne, Francois Gagnon and Charles Vanasse. 79 (1997) 379–402

Poisson regression(s)

Estimating count data models with endogenous switching: Sample selection and endogenous treatment effects. Joseph V. Terza. 84 (1998) 129–154

Posterior simulation and Bayes factors in panel count data models. Siddhartha Chib, Edward Greenberg and Rainer Winkelmann. 86 (1998) 33–54

Semiparametric estimation of count regression models. Shiferaw Gurmu, Paul Rilstone and Steven Stern. 88 (1999) 123–150

Poisson regression models * Mixed INAR(1) Poisson regression models: Analyzing heterogeneity and serial dependencies in longitudinal count data. Ulf Bockenholt. 89 (1999) 317–338

Polya models * Simulated maximum likelihood estimation of dynamic discrete choice statistical models. Some Monte Carlo results. Lung-fei Lee. 82 (1998) 1–35

Polychotomous choices * A nonparametric multiple choice method within the random utility framework. Ju-Chin Huang and Douglas W. Nychka. 97 (2000) 207–225

Polynomial estimators * Local polynomial estimators of the volatility function in nonparametric autoregression. W. Hardle and A. Tsybakov. 81 (1997) 223–242

Polynomial trend * Tests for changes in models with a ____. Chung-Ming Kuan. 84 (1998) 75–91

Pooled estimators vs. their heterogeneous counterparts in the context of dynamic demand for gasoline. Badi H. Baltagi and James M. Griffin. 77 (1997) 303–327

Portmanteau test * The asymptotic null distribution of the Box-Pierce Q-statistic for random variables with infinite variance. An application to German stock returns. Ralf Runde. 78 (1997) 205–216

Posterior analysis * Monte Carlo inference in econometric models with symmetric stable disturbances. Efthymios G. Tsionas. 88 (1999) 365–401

Posterior distribution

Asymptotic Bayesian analysis based on a limited information estimator. Yum K. Kwan. 88 (1999) 99–121

On the use of panel data in stochastic frontier models with improper priors. Carmen Fernandez, Jacek Osiewalski and Mark F.J. Steel. 79 (1997) 169–193

Posterior distributions in limited information analysis of the simultaneous equations model using the Jeffreys prior. J.C. Chao and P.C.B. Phillips. 87 (1998) 49–86

Posterior inference * Bayes WESML: ____ from choice-based samples. Tony Lancaster. 79 (1997) 291–303

Posterior information criterion (PIC) * Model selection in partially nonstationary vector autoregresive processes with reduced rank structure. John C. Chao and Peter C.B. Phillips. 91 (1999) 227–271

Posterior moments * On the use of panel data in stochastic frontier models with improper priors. Carmen Fernandez, Jacek Osiewalski and Mark F.J. Steel. 79 (1997) 169–193

Posterior odds

Comparing and choosing between two models with a third model in the background. Dale J. Poirier. 78 (1997) 139–151

The strength of evidence for unit autoregressive roots and structural breaks: A Bayesian perspective. John Marriott and Paul Newbold. 98 (2000) 1–25

Posterior predictive p-values * Bayesian and non-Bayesian solutions to analysis of covariance models under heteroscedasticity. Malwane M.A. Ananda. 86 (1998) 177–192

Posterior probability

A Bayesian approach to model selection in stochastic coefficient regression models and structural time series models. Thomas S. Shively and Robert Kohn. 76 (1997) 39–52

Bayesian analysis of compound loss distributions. Jeffrey S. Pai. 79 (1997) 129–146

Posterior simulation and Bayes factors in panel count data models. Siddhartha Chib, Edward Greenberg and Rainer Winkelmann. 86 (1998) 33–54

Potential outcomes * Bayesian analysis of cross-section and clustered data treatment models. Siddhartha Chib and Barton H. Hamilton. 97 (2000) 25–50

Poverty measures * Decomposing social indicators using distributional data. Benu Bidani and Martin Ravallion. 77 (1997) 125–139

Poverty traps * Nutritional status, the capacity for work, and ____. Partha Dasgupta. 77 (1997) 5–37

Power

Distribution theory for unit root tests with conditionalheteroskedasticity. B. Seo. 91 (1999) 113–144

Statistical inference on cointegra tion rank in error correction models with stationary covariates. Byeongseon Seo. 85 (1998) 339–385

Power envelope * Inference in a nearly integrated autoregressive model with nonnormal innovations. Thomas J. Rothenberg and James H. Stock. 80 (1997) 269–286

Prediction

Consistent cross-validatory model-selection for dependent data: hv-block cross-validation. Jeff Racine. 99 (2000) 39–61

Cross-sectional aggregation of nonlinear models. K.J. van Garderen, K. Lee and M.H. Pesaran. 95 (2000) 285–331

Predictive distribution * Econometrics and decision theory. G. Chamberlain. 95 (2000) 255–283

Predictive tests * Corrigendum to "____ for structural change with unknown breakpoint" [Journal of Econometrics 82 (1997) 209–233]. Eric Ghysels, Alain Guay and Alastair Hall. 90 (1997) 337–343

Predictive tests for structural change with unknown breakpoint. Eric Ghysels, Alain Guay and Alastair Hall. 82 (1998) 209–233

Preference data * Combining sources of ____. David Hensher. Jordan Louviere and Joffre Swait. 89 (1999) 197–221

Preference parameters * A cointegration approach to estimating ____. Masao Ogaki and Joon Y. Park. 82 (1998) 107–134

Price adjustment * Maximum score estimation of disequilibrium models and the role of anticipatory price-setting. Walter J. Mayer and Robert E. Dorsey. 87 (1998) 1–24

Price and promotion effectiveness

Estimating price expectations in the OTC medicine market: An application of dynamic stochastic discrete choice models to scanner panel data. Fusun F. Gonul. 89 (1999) 41–56

Long-run effects of price promotions in scanner markets. Marnik G. Dekimpe, Dominique M. Hanssens and Jorge M. Silva-Risso. 89 (1999) 269–291

Missing price and coupon availability data in scanner panels: Correcting for the self-selection bias in choice model parameters. Tulin Erderm, Michael P. Keane and Baohong Sun. 89 (1999) 177–196

Outlier robust analysis of long-run marketing effects for weekly scanning data. Philip Hans Franses, Teun Kloek and Andre Lucas. 89 (1999) 293–315

Varying parameter models to accommodate dynamic promotion effects. Eijte W. Foekens, Peter S.H. Leeflang and Dick R. Wittink. 89 (1999) 249–268

Price elasticities * Missing price and coupon availability data in scanner panels: Correcting for the self-selection bias in choice model parameters. Tulin Erderm, Michael P. Keane and Baohong Sun. 89 (1999) 177–196

Price expectations * Estimating ____ in the OTC medicine market: An application of dynamic stochastic discrete choice models to scanner panel data. Fusun F. Gonul. 89 (1999) 41–56

Price promotions * Long-run effects of ____ in scanner markets. Marnik G. Dekimpe, Dominique M. Hanssens and Jorge M. Silva-Risso. 89 (1999) 269–291

Price setting behavior * Product line extensions and competitive market interactions: An empirical analysis. Vrinda Kadiyali, Naufel Vilcassim and Pradeep Chintagunta. 89 (1999) 339–363

Pricing and hedging derivative securities with neural networks and a homogeneity hint. R. Garcia and R. Gencay. 94 (2000) 93–115

Pricing and hedging long term options. G. Bakshi, C. Cao and Z. Chen. 94 (2000) 277–318

Prior feedback * Bayesian estimation of switching ARMA models. M. Billio, A. Monfort and C.P. Robert. 93 (1999) 229–255

Priors * A Bayesian analysis of the multinomial probit model with fully identified parameters. Robert E. McCulloch, Nicholas G. Polson and Peter E. Rossi. 99 (2000) 173–193

Private information * Conditionally independent private information in OCS wildcat auctions. Tong Li, Isabell Perrigne and Quang Vuong. 98 (2000) 129–161

Private-values paradigm * Deriving an estimate of the optimal reserve price: An application to British Columbian timber sales. Harry J. Paarsch. 78 (1997) 333–357

Probability concentrations * Asymptotic ____ and finite sample properties of modified LIML estimators for equations with more than two endogenous variables. Dennis Oberhelman and K. Rao Kadiyala. 98 (2000) 163–185

Probit

Bayes WESML: Posterior inference from choice-based samples. Tony Lancaster. 79 (1997) 291–303

Bayesian inference in a simultaneous equation model with limited dependent variables. Kai Li. 85 (1998) 387–400

Forecasting new product penetration with flexible substitution patterns. David Brownstone and Kenneth Train. 89 (1999) 109–129

Probit model

A Bayesian analysis of the multinomial ____ with fully identified parameters. Robert E. McCulloch, Nicholas G. Polson and Peter E. Rossi. 99 (2000) 173–193

A Monte Carlo investigation of the sampling behavior of conditional moment tests in Tobit and ____. Christopher L. Skeels and F. Vella. 92 (1999) 275–294

Business cycle durations. Andrew J. Filardo and Stephen F. Gordon. 85 (1998) 99–123

Comment: Bayesian multinomial ____ with a normalization constraint. Agostino Nobile. 99 (2000) 335–345

Contracting in space: An application of spatial statistics to discrete-choice models. Joris Pinkse and Margaret E. Slade. 85 (1998) 125–154

Convenient estimators for the panel ____. Irene Bertschek and Michael Lechner. 87 (1998) 329–371

Marketing and econometrics: Marketing models of consumer heterogeneity. Greg M. Allenby and Peter E. Rossi. 89 (1999) 57–78

Statistical inference in the multinomial multiperiod ____. John F. Geweke, Michael P. Keane and David E. Runkle. 80 (1997) 125–165

Product differentiation * Contracting in space: An application of spatial statistics to discrete-choice models. Joris Pinkse and Margaret E. Slade. 85 (1998) 125–154

Product line extensions * Product line extensions and competitive market interactions: An empirical analysis. Vrinda Kadiyali, Naufel Vilcassim and Pradeep Chintagunta. 89 (1999) 339–363

Product positioning

A Bayesian multidimensional scaling procedure for the spatial analysis of revealed choice data. Wayne S. DeSarbo, Youngchan Kim and Duncan Fong. 89 (1999) 79–108

A model of health plan choice: Inferring preferences arid perceptions from a combination of revealed preference and attitudinal data. Katherine M. Harris and Michael P. Keane. 89 (1999) 131–157

Econometric modeling of competition: A multi-category choice-based mapping approach. Tulin Erdem and Russell S. Winer. 89 (1999) 159–175

Optimal ____ based on paired comparison data. Daniel Baier and Wolfgang Gaul. 89 (1999) 365–392

Production factor dynamics * Sources of asymmetry in ____. Franz C. Palm and Gerard A. Pfann. 82 (1998) 361–392

Production frontiers * A Bayesian analysis of multiple-output ____. Carmen Fernandez, Gary Koop and Mark Steel. 98 (2000) 47–7

Production functions * Cross-sectional aggregation of nonlinear models. K.J. van Garderen, K. Lee and M.H. Pesaran. 95 (2000) 285–331

Production possibility set * Analyzing properties of K-cones in the generalized data envelopment analysis model. Quanling Wei and Gang Yu. 80 (1997) 63–84

Productivity

A Bayesian analysis of multiple-output production frontiers. Carmen Fernandez, Gary Koop and Mark Steel. 98 (2000) 47–79

The dynamics of agricultural production and the calorie income relationship: Evidence from Pakistan. Jere R. Behrman, Andrew D. Foster and Mark R. Rosenzweig. 77 (1997) 187–207

Productivity, unmeasured * Changes in relative wages in the 1980s: Returns to observed and unobserved skills and black-white wage differentials. Kenneth Y. Chay and David S. Lee. 99 (2000) 1–38

Productivity functions * Assessing the productive benefits of nutrition and health: An integrated human capital approach. T.Paul Schultz. 77 (1997) 141–158

Program evaluation * Assessing the productive benefits of nutrition and health: An integrated human capital approach. T. Paul Schultz. 77 (1997) 141–158

Proportional hazards model * Semiparametric estimation of a censored regression model with an unknown transformation of the dependent variable. Tue Gorgens and Joel L. Horowitz. 90 (1999) 155–191

Pseudo-maximum likelihood * Research and development, competition and innovation ____ and simulated maximum likelihood methods applied to count data models with heterogeneity. Bruno Crepon and Emmanuel Duguet. 79 (1997) 355–378

Pseudo-maximum likelihood method, adjusted ____ method and covariance estimators. Laurence Broze and Christian Gourieroux. 85 (1998) 75–98

Public expenditures * Private health insurance and ____ in Jamaica. Paul Gertler and Roland Sturm. 77 (1997) 237–257

Public health spending * Decomposing social indicators using distributional data. Benu Bidani and Martin Ravallion. 77 (1997) 125–139

Purchasing power parity * Structural analysis of vector error correlation models with exogenous I(1) variables. M. Hashem Pesaran, Yongcheol Shin and Richard J. Smith. 97 (2000) 293–343

Quadratic form * A simple framework for nonparametric specification testing. G. Ellison and S.F. Ellison. 96 (2000) 1–23

Quadrature procedure * A numerically stable ____ for the one-factor random-component discrete choice model. L.f. Lee. 95 (2000) 117–129

Quadratic variation * Tests for cointegration with infinite variance errors. Mehmet Caner. 86 (1998) 155–175

Qualitative choice models * Combining sources of preference data. David Hensher, Jordan Louviere and Joffre Swait. 89 (1999) 197–221

Qualitative response model * Semiparametric ____ estimation with unknown heteroscedasticity or instrumental variables. Arthur Lewbel. 97 (2000) 145–177

Quantile regression(s)

Galton, Edgeworth, Frisch, and prospects for ____ in econometrics. R. Koenker. 95 (2000) 347–374

The moving blocks bootstrap and robust inference for linear least squares and ____. Bernd Fitzenberger. 82 (1998) 235–287

Quasi-conditional maximum likelihood * Distribution-free estimation of some nonlinear panel data models. Jeffrey M. Wooldridge. 90 (1999) 77–97

Quasi-differencing approach * A ____ to dynamic modelling from a time series of independent cross-sections. Sourafel Girma. 98 (2000) 365–383

Quasi-FIML estimator * Finite sample moments results for the ____ of the reduced form: The linear case. Michael D. McCarthy. 83 (1998) 239–262

Quasi-maximum likelihood * Estimation of stochastic volatility models via Monte Carlo maximum likelihood. Gleb Sandmann and Siem Jan Koopman. 87 (1998) 271–301

Quasi-maximum-likelihood estimators * Efficiency comparisons of maximum-likelihood based estimators in GARCH models. G. Gonzalez-Rivera and F.C. Drost. 93 (1999) 93–111

Quasi-rational expectations, an alternative to fully rational expectations: An application to US beef cattle supply. Marc Nerlove and Ilaria Fornari. 83 (1998) 129–161

Random coefficient dummy endogenous variable model * Distribution-free estimation of the ____. S. Chen. 91 (1999) 171–199

Random coefficient model(s)

Decomposing social indicators using distributional data. Benu Bidani and Martin Ravallion. 77 (1997) 125–139

Varying parameter models to accommodate dynamic promotion effects. Eijte W. Foekens, Peter S.H. Leeflang and Dick R. Wittink. 89 (1999) 249–268

Random coefficients * Maximum likelihood estimation of a binary choice model with ____ of unknown distribution. Hidehiko Ichimura and T. Scott Thompson. 86 (1998) 269–295

Random-coefficients logit * Forecasting new product penetration with flexible substitution patterns. David Brownstone and Kenneth Train. 89 (1999) 109–129

Random coefficients logit model

A model of health plan choice: Inferring preferences arid perceptions from a combination of revealed preference and attitudinal data. Katherine M. Harris and Michael P. Keane. 89 (1999) 131–157

Forecasting new product penetration with flexible substitution patterns. David Brownstone and Kenneth Train. 89 (1999) 109–129

Random-component discrete choice model * A numerically stable quadrature procedure for he one-factor ____. L.f. Lee. 95 (2000) 117–129

Random effect(s)

Bayesian efficiency analysis through individual effects: Hospital cost frontiers. Gary Koop, Jacek Osiewalski and Mark F.J. Steel. 76 (1997) 77–105

Marketing and econometrics: Marketing models of consumer heterogeneity. Greg M. Allenby and Peter E. Rossi. 89 (1999) 57–78

Markov chain Monte Carlo and models of consideration set and parameter heterogeneity. Jeongwen Chiang, Siddhartha Chib and Chakravarthi Narasimhan. 89 (1999) 223–248

Random fields * GMM estimation with cross sectional dependence. T.G. Conley. 92 (1999) 1–45

Random sampling * Spectral methods for identifying scalar diffusions. Lars Peter Hansen, Jose Alexandre Scheinkman and Nizar Touzi. 86 (1998) 1–32

Random utility * Generalized extreme value model and additively separable generator function. Ki-Hong Choi and Choon-Geol Moon. 76 (1997) 129–140

Random utility framework * A nonparametric multiple choice method within the ____. Ju-Chin Huang and Douglas W. Nychka. 97 (2000) 207–225

Random utility maximization * Comparing and choosing between two models with a third model in the background. Dale J. Poirier. 78 (1997) 139–151

Random variables * The asymptotic null distribution of the Box-Pierce Q-statistic for ____ with infinite variance. An application to German stock returns. Ralf Runde. 78 (1997) 205–216

Random walks with drifts: Nonsense regression and spurious fixed-effect estimation. Horst Entorf. 80 (1997) 287–296

Randomization * The evaluation of new health care technology: The labor economics of statistics. Tomas Philipson. 76 (1997) 375–395

Randomly assigned covariate * Bayesian analysis of cross-section and clustered data treatment models. Siddhartha Chib and Barton H. Hamilton. 97 (2000) 25–50

Rank estimation * Inferring the rank of a matrix. John G. Cragg and Stephen G. Donald. 76 (1997) 223–250

Rank estimation of a generalized fixed-effects regression model. J. Abrevaya. 95 (2000) 1–23

Rank estimation of a location parameter in the binary choice model. Songnian Chen. 98 (2000) 317–334

Rank estimators * Estimation of a censored regression panel data model using conditional moment restrictions efficiently. E. Charlier, B. Melenberg and A. van Soest. 95 (2000) 25–56

Rank estimators for monotonic index models. Christopher Cavanagh and Robert P. Sherman. 84 (1998) 351–381

Rank of matrix tests * Inferring the rank of a matrix. John G. Cragg and Stephen G. Donald. 76 (1997) 223–250

Rank structure * Model selection in partially nonstationary vector autoregressive processes with reduced ____. John C. Chao and Peter C.B. Phillips. 91 (1999) 227–271

Rank test

Testing for the cointegrating rank of a VAR process with a time trend. H. Lutkepohl and P. Saikkonen. 95 (2000) 177–198

Trend stationarity in the /(2) cointegration model. Anders Rahbek, Hans Christian Kongsted and Clara Jorgensen. 90 (1999) 265–289

Rank tests for unit roots. Jorg Breitung and Christian Gourieroux. 81 (1997) 7–27

Rational addiction * A double-hurdle ____ model with heterogeneity: Estimating the demand for tobacco. J.M. Labeaga. 93 (1999) 49–72

Rational expectations

Quasi- ____, an alternative to fully ____: An application to US beef cattle supply. Marc Nerlove and Ilaria Fornari. 83 (1998) 129–161

Testing exact ____ in cointegrated vector autoregressive models. S. Johansen and A.R. Swensen. 93 (1999) 73–91

Rational expectations, inflation and the nominal interest rate. Jean A. Crockett. 83 (1998) 349–363

Rational expectations model * Estimating the ____ model of speculative storage: A Monte Carlo comparison of three simulation estimators. Alexander Michaelides and Serena Ng. 96 (2000) 231–266

Rational square wave filters * Trend estimation and de-trending via ____. D.S.G. Pollock. 99 (2000) 317–334

Reality bound * The econometric consequences of the ceteris paribus condition in economic theory. H.J. Bierens and N.R. Swanson. 95 (2000) 223–253

Recursive blocks * Block recursion and structural vector autoregressions. Tao Zha. 90 (1999) 291–316

Recursive mean adjustments * Gaussian tests for seasonal unit roots based on Cauchy estimation and ____. Dong Wan Shin and Beong Soo So. 99 (2000) 107–137

Recursive residuals * Testing for ARCH in the presence of a possibly misspecified conditional mean. R.L. Lumsdaine and S. Ng. 93 (1999) 257–279

Reduced form

Finite sample moments results for the quasi-FIML estimator of the ____: The linear case. Michael D. McCarthy. 83 (1998) 239–262

Robust estimators for simultaneous equations models. J. Krishnakumar and E. Ronchetti. 78 (1997) 295–314

Reduced rank regression * Impulse response and forecast error variance asymptotics in nonstationary VARs. Peter C.B. Phillips. 83 (1998) 21–56

Redundancy * Efficient estimation of panel data models with strictly exogenous explanatory variables. K.S. Im, S.C. Ahn, P. Schmidt and J.M. Wooldridge. 93 (1999) 177–201

Redundancy of moment conditions. T. Breusch, H. Qian, P. Schmidt and D. Wyhowski. 91 (1999) 89–111

Redundant paths * The influence of sample size on the degree of redundancy in spatial lag operators. Hans J. Blommestein and Nick A.M. Koper. 82 (1998) 317–333

Reference technologies * Using dominance in forming bounds on DEA models: The case of experimental agricultural data. Robert G. Chambers, Rolf Fare, Edward Jaenicke and Erik Lichtenberg. 85 (1998) 189–203

Regime classification

A smooth likelihood simulator for dynamic disequilibrium models. Lung-fei Lee. 78 (1997) 257–294

Simulation estimation of dynamic switching regression and dynamic disequilibrium models - some Monte Carlo results. Lung-fei Lee. 78 (1997) 179–204

Regime shifts * Finite-sample properties of the maximum likelihood estimator in autoregressive models with Markov switching. Zacharias Psaradakis and Martin Sola. 86 (1998) 369–386

Regime switching in foreign exchange rates: Evidence from currency option prices. N.P.B. Bollen, S.F. Gray and R.E. Whaley. 94 (2000) 239–276

Regime switching * Modeling long memory in stock market volatility. Ming Liu. 99 (2000) 139–171

Regression * Discussion of "Bootstrapping cointegrating regressions" by H. Li and G.S. Maddala. D.V. Hinkley. 80 (1997) 319–323

Regression depth * Galton, Edgeworth, Frisch, and prospects for quantile regression in econometrics. R. Koenker. 95 (2000) 347–374

Regression disturbances * Marginal likelihood score-based tests of ____ in the presence of nuisance parameters. Shahidur Rahman and Maxwell L. King. 82 (1998) 81–106

Regression models

On the use of sampling weights when estimating ____ with survey data. L. Magee, A.L. Robb and J.B. Burbidge. 84 (1998) 251–271

The distributions of the J and Cox non-nested tests in ____ with weakly correlated regressors. L. Michelis. 93 (1999) 369–401

Regression quantiles * Glejser's test revisited. Jose A.F. Machado and J.M.C. Santos Silva. 97 (2000) 189–202

Regressor signs * Gaussian tests for seasonal unit roots based on Cauchy estimation and recursive mean adjustments. Dong Wan Shin and Beong Soo So. 99 (2000) 107–137

Relative efficiency * GMM and QML asymptotic standard deviations in stochastic volatility models: Comments on Ruiz (1994). Torben G. Andersen and Bent E. Sorensen. 76 (1997) 397–403

Relative index of inequality (RII) * Socioeconomic inequalities in health: Measurement, computation, and statistical inference. Nanak Kakwani, Adam Wagstaff and Eddy van Doorslaer. 77 (1997) 87–103

Renewal * Estimation of dynamic and ARCH Tobit models. Lung-fei Lee. 92 (1999) 355–390

Renewal models * Simulated maximum likelihood estimation of dynamic discrete choice statistical models. Some Monte Carlo results. Lung-fei Lee. 82 (1998) 1–35

Representative agent preferences * Nonparametric risk management and implied risk. Y. Ait-Sahalia and A.W. Lo. 94 (2000) 9–51

Resampling * Simple ____ methods for censored regression quantiles. Yannis Bilias, Songnian Chen and Zhiliang Ying. 99 (2000) 373–386

Research and development, competition and innovation Pseudo-maximum likelihood and simulated maximum likelihood methods applied to count data models with heterogeneity. Bruno Crepon and Emmanuel Duguet. 79 (1997) 355–378

Residual sample autovariances * Testing for serial correlation in multivariate regression models. Ekaterini Kyriazidou. 86 (1998) 193–220

Residual-based tests

Estimation and inference in nearly unbalanced nearly cointegrated systems. Serena Ng and Pierre Perron. 79 (1997) 53–81

Spurious regression and residual-based tests for cointegration in panel data. Chihwa Kao. 90 (1999) 1–44

Tests for cointegration with infinite variance errors. Mehmet Caner. 86 (1998) 155–175

Response bias * Modeling survey ____ with an analysis of the demand for an advanced electronic device. Chen Hsiao and Bao-Hong Sun. 89 (1999) 15–39

Response error * Misclassification of the dependent variable in a discrete-response setting. J.A. Hausman, Jason Abrevaya and F.M. Scott-Morton. 87 (1998) 239–269

Response model * Semiparametric qualitative ____ estimation with unknown heteroscedasticity or instrumental variables. Arthur Lewbel. 97 (2000) 145–177

Restricted parameter space * Estimating count data models with endogenous switching: Sample selection and endogenous treatment effects. Joseph V. Terza. 84 (1998) 129–154

Retail gasoline * Contracting in space: An application of spatial statistics to discrete-choice models. Joris Pinkse and Margaret E. Slade. 85 (1998) 125–154

Return to normalcy * Testing parameter constancy in linear models against stochastic stationary parameters. Chien-Fu Jeff Lin and Timo Terasvirta. 90 (1999) 193–213

Ricardian equivalence * Econometric implications of the government budget constraint. Christopher A. Sims. 83 (1998) 9–19

Risk * Ordering univariate distributions by entropy and variance. Nader Ebrahimi, Esfandiar Maasoumi and Ehsan S. Soofi. 90 (1999) 317–336

Risk aversion * Nonparametric risk management and implied risk. Y. Ait-Sahalia and A.W. Lo. 94 (2000) 9–51

Risk management

American options with stochastic dividends and volatility: A nonparametric investigation. M. Broadie, J. Detemple, E. Ghysels and O. Torres. 94 (2000) 53–92

Econometric methods for derivative securities and ____. Rene Garcia, Eric Ghysels and Eric Renault (editors). 94 (2000) 1–318

Econometric methods for derivative securities and ____. Rene Garcia, Eric Ghysels and Eric Renault. 94 (2000) 1–7

Nonparametric risk management and implied risk. Y. Ait-Sahalia and A.W. Lo. 94 (2000) 9–51

Pricing and hedging derivative securities with neural networks and a homogeneity hint. R. Garcia and R. Gencay. 94 (2000) 93–115

Risk neutral valuation * Econometric specification of the ____ model. E. Clement, C. Gourieroux and A. Monfort. 94 (2000) 117–143

Risk robustness * Econometrics and decision theory. G. Chamberlain. 95 (2000) 255–283

Robust estimators for simultaneous equations models. J. Krishnakumar and E. Ronchetti. 78 (1997) 295–314

Robust inference

Inference in a nearly integrated autoregressive model with nonnormal innovations. Thomas J. Rothenberg and James H. Stock. 80 (1997) 269–286

The moving blocks bootstrap and ____ for linear least squares and quantile regressions. Bernd Fitzenberger. 82 (1998) 235–287

Robustness

Distribution-free estimation of some nonlinear panel data models. Jeffrey M. Wooldridge. 90 (1999) 77–97

Estimation in choice-based sampling with measurement error and bootstrap analysis. C.Y. Wang, Suojin Wang and R.J. Carroll. 77 (1997) 65–86

Foundations of statistical inference based on numerical roots of robust pivot functions (Fellow's Corner). H.D. Vinod. 86 (1998) 387–396

On the robustness of nonlinearity tests to moment condition failure. Pedro J.F. de Lima. 76 (1997) 251–280

On the sensitivity of the usual E and F-tests to covariance misspecification. A.N. Banerjee and J.R. Magnus. 95 (2000) 157–176

Using mixture models to detect sex bias in health outcomes in Bangladesh. Jonathan J. Morduch and Hal S. Stern. 77 (1997) 259–276

Roy model * Learning about the across-regime correlation in switching regression models. Gary Koop and Dale J. Poirier. 78 (1997) 217–227

R-squared measures * An ____ of goodness of fit for some common nonlinear regression models. A. Colin Cameron and Frank A.G. Windmeijer. 77 (1997) 329–342

Rural populations * The effects of improved nutrition, sanitation, and, Safety point tests* Estimating new product demand from biased survey data. Roger Klein and Robert Sherman. 76 (1997) 53–76

Sales promotion models * Varying parameter models to accommodate dynamic promotion effects. Eijte W. Foekens, Peter S.H. Leeflang and Dick R. Wittink. 89 (1999) 249–268

Sample selection

Bayesian analysis of cross-section and clustered data treatment models. Siddhartha Chib and Barton H. Hamilton. 97 (2000) 25–50

Distribution-free estimation of the random coefficient dummy endogenous variable model. S. Chen. 91 (1999) 171–199

Estimating count data models with endogenous switching: ____ and endogenous treatment effects. Joseph V. Terza. 84 (1998) 129–154

Self-selection with measurement errors. A microeconometric analysis of the decision to seek tax assistance and its implications for tax compliance. Brian Erard. 81 (1997) 319–356

Semiparametric estimation of the Type-3 Tobit model. Songnian Chen. 80 (1997) 1–34

The demand for risky assets: ____ and household portfolios. William R.M. Perraudin and Bent e. Sorensen. 97 (2000) 117–144

Two-step estimation of panel data models with censored endogenous variables and selection bias. Francis Vella and Marno Verbeek. 90 (1999) 239–263

Sample size * The influence of ____ on the degree of redundancy in spatial lag operators. Hans J. Blommestein and Nick A.M. Koper. 82 (1998) 317–333

Sample spectral distribution function * Spectral tests of the martingale hypothesis under conditional heteroscedasticity. Rohit S. Deo. 99 (2000) 291–315

Sampling based methods * Bayesian analysis of compound loss distributions. Jeffrey S. Pai. 79 (1997) 129–146

Sampling behavior * A Monte Carlo investigation of the ____ of conditional moment tests in Tobit and Probit models. Christopher L. Skeels and F. Vella. 92 (1999) 275–294

Sampling performance * Inference in possibly integrated vector autoregressive models: Some finite sample evidence. Hiroshi Yamada and Hiro Y. Toda. 86 (1998) 55–95

Sampling weights

Efficiency results of MLE and GMM estimation with ____. J.S. Butler. 96 (2000) 25–37

On the use of ____ when estimating regression models with survey data. L. Magee, A.L. Robb and J.B. Burbidge. 84 (1998) 251–271

Sampling * Posterior simulation and Bayes factors in panel count data models. Siddhartha Chib, Edward Greenberg and Rainer Winkelmann. 86 (1998) 33–54

Sargan-Bhargava-Durbin-Hausman test * Testing the null of stationarity for multiple time series. In Choi and Byung Chul Ahn. 88 (1999) 41–77

Sato-Vartia index * The Sato-Vartia index and the monotonicity axiom. Marshall B. Reinsdorf and Alan H. Dorfman. 90 (1999) 45–61

Scalar components models * Codependent cycles. Farshid Vahid and Robert F. Engle. 80 (1997) 199–221

Scalar diffusions * Spectral methods for identifying scalar diffusions. Lars Peter Hansen, Jose Alexandre Scheinkman and Nizar Touzi. 86 (1998) 1–32

Scanner data

Econometric modeling of competition: A multi-category choice-based mapping approach. Tulin Erdem and Russell S. Winer. 89 (1999) 159–175

Long-run effects of price promotions in scanner markets. Marnik G. Dekimpe, Dominique M. Hanssens and Jorge M. Silva-Risso. 89 (1999) 269–291

Missing price and coupon availability data in scanner panels: Correcting for the self-selection bias in choice model parameters. Tulin Erderm, Michael P. Keane and Baohong Sun. 89 (1999) 177–196

Outlier robust analysis of long-run marketing effects for weekly scanning data. Philip Hans Franses, Teun Kloek and Andre Lucas. 89 (1999) 293–315

Varying parameter models to accommodate dynamic promotion effects. Eijte W. Foekens, Peter S.H. Leeflang and Dick R. Wittink. 89 (1999) 249–268

Scanner panel data * Estimating price expectations in the OTC medicine market: An application of dynamic stochastic discrete choice models to scanner panel data. Fusun F. Gonul. 89 (1999) 41–56

Score estimation. Maximum score estimation of disequilibrium models and the role of anticipatory price-setting. Walter J. Mayer and Robert E. Dorsey. 87 (1998) 1–24

Score test(s)

Detecting shocks: Outliers and breaks in time series. A.C. Atkinson, S.J. Koopman and N. Shephard. 80 (1997) 387–422

Rank tests for unit roots. Jorg Breitung and Christian Gourieroux. 81 (1997) 7–27

Score vector * Efficient estimation in the linear simultaneous equations model with vector autoregressive disturbances. Darrell A. Turkington. 85 (1998) 51–74

Score-based tests * Marginal likelihood ____ of regression disturbances in the presence of nuisance parameters. Shahidur Rahman and Maxwell L. King. 82 (1998) 81–106

Seasonal adjustment * Estimation error and the specification of unobserved component models. A. Maravall and C. Planas. 92 (1999) 325–353

Seasonal cointegration * Likelihood analysis of seasonal cointegration. Soren Johansen and Ernst Schaumburg. 88 (1999) 301–339

Seasonal unit root

Additional critical values and asymptotic representations for ____ tests. Richard J. Smith and A.M. Robert Taylor. 85 (1998) 269–288

Gaussian tests for ____ based on Cauchy estimation and recursive mean adjustments. Dong Wan Shin and Beong Soo So. 99 (2000) 107–137

Seasonality

Bayesian analysis of seasonal unit roots and seasonal mean shifts. Franses, Philip Hans, Henk Hoek and Richard Paap. 78 (1997) 359–380

Health and wages: Evidence on men and women in urban Brazil. Duncan Thomas and John Strauss. 77 (1997) 159–185

On ____ and business cycle durations: A non-parametric investigation. Eric Ghysels. 79 (1997) 269–290

Recognizing changing seasonal patterns using artificial neural networks. Philip Hans Franses and Gerrit Draisma. 81 (1997) 273–280

Testing for integration using evolving trend and seasonals models: A Bayesian approach. Gary Koop and Herman K. Van Dijk. 97 (2000) 261–291

Second-order dependence * Properties of moments of a family of GARCH processes. C. He and T. Terasvirta. 92 (1999) 173–192

Second-order efficient estimation * Higher-order approximations for frequency domain time series regression. Zhijie Xiao and Peter C.B. Phillips. 86 (1998) 297–336

Seemingly unrelated regression * Structural analysis of vector error correlation models with exogenous I(1) variables. M. Hashem Pesaran, Yongcheol Shin and Richard J. Smith. 97 (2000) 293–343

Seemingly unrelated regression equations model * Generalised vec operators and the ____ with vector correlated disturbances. Darrell Turkington. 99 (2000) 225–253

Selection bias * Two-step estimation of panel data models with censored endogenous variables and ____. Francis Vella and Marno Verbeek. 90 (1999) 239–263

Selection model(s)

Estimation of Type 3 Tobit models using symmetric trimming and pairwise comparisons. Bo E. Honore, Ekaterini Kyriazidou and Christopher Udry. 76 (1997) 107–128

Inferring technological parameters from incomplete panel data. Georges Dionne, Robert Gagne and Charles Vanasse. 87 (1998) 303–327

Self-selection bias * Missing price and coupon availability data in scanner panels: Correcting for the ____ in choice model parameters. Tulin Erderm, Michael P. Keane and Baohong Sun. 89 (1999) 177–196

Semi-nonparametric estimation of binary response models with an application to natural resource valuation. Heng Z. Chen and Alan Randall. 76 (1997) 323–340

Semiparametric

Adaptive estimation of cointegrating regressions with ARMA errors. Douglas J. Hodgson. 85 (1998) 231–267

Maximum score estimation of disequilibrium models and the role of anticipatory price-setting. Walter J. Mayer and Robert E. Dorsey. 87 (1998) 1–24

Semiparametric correction * Fully modified IV, GIVE and GMM estimation with possibly non-stationary regressors and instruments. Yuichi Kitamura and Peter C.B. Phillips. 80 (1997) 85–123

Semiparametric efficient estimation * Stochastic panel frontiers: A semiparametric approach. B.U. Park, R.C. Sickles and L. Simar. 84 (1998) 273–301

Semiparametric estimation

A semiparametric two-step estimator in a multivariate long memory model. Ignacio N. Lobato. 90 (1999) 129–153

Efficiency comparisons of maximum-likelihood-based estimators in GARCH models. G. Gonzalez-Rivera and F.C. Drost. 93 (1999) 93–111

Efficient estimation of binary choice models under symmetry. S. Chen. 96 (2000) 183–199

Higher-order approximations for frequency domain time series regression. Zhijie Xiao and Peter C.B. Phillips. 86 (1998) 297–336

Leapfrog estimation of a fixed-effects model with unknown transformation of the dependent variable. J. Abrevaya. 93 (1999) 203–228

Rank estimation of a location parameter in the binary choice model. Songnian Chen. 98 (2000) 317–334

Semiparametric estimates and tests of base-independent equivalence scales. Krishna Pendakur. 88 (1999) 1–40

Testing serial correlation in semiparametric panel data models. Q. Li and C. Hsiao. 87 (1998) 207–237

The asymptotic distribution of nonparametric estimates of the Lyapunov exponent for stochastic time series. Y.-J. Whang and O. Linton. 91 (1999) 1–42

Semiparametric estimation of a censored regression model with an unknown transformation of the dependent variable. Tue Gorgens and Joel L. Horowitz. 90 (1999) 155–191

Semiparametric estimation of count regression models. Shiferaw Gurmu, Paul Rilstone and Steven Stern. 88 (1999) 123–150

Semiparametric estimation of long-memory volatility dependencies: The role of high-frequency data. Tim Bollerslev and Jonathan H. Wright. 98 (2000) 81–106

Semiparametric estimation of the Type-3 Tobit model. Songnian Chen. 80 (1997) 1–34

Semiparametric GARCH models * Efficient estimation in ____. Feike C. Drost and Chris A.J. Klaassen. 81 (1997) 193–221

Semiparametric identification and heterogeneity in discrete choice dynamic programming models. Christopher R.Taber. 96 (2000) 201–229

Semiparametric inference * Non-stationary log-periodogram regression. Carlos Velasco. 91 (1999) 325–371

Semiparametric information bound * How informative is the initial condition in the dynamic panel model with fixed effects? J. Hahn. 93 (1999) 309–326

Semiparametric methods

The marginal cost effectiveness of medical technology: A panel instrumental variables approach. Mark McClellan and Joseph P. Newhouse. 77 (1997) 39–64

The union/non-union wage differential: An application of ____. Gauthier Lanot and Ian Walker. 84 (1998) 327–349

Semiparametric qualitative response model estimation with unknown heteroscedasticity or instrumental variables. Arthur Lewbel. 97 (2000) 145–177

Semiparametric simultaneous equation models * Discrete factor approximations in simultaneous equation models: Estimating the impact of a dummy endogenous variable on a continuous outcome. T.A. Mroz. 92 (1999) 233–274

Sensitivity

On the ____ of the usual E and F-tests to covariance misspecification. A.N. Banerjee and J.R. Magnus. 95 (2000) 157–176

The ____ of OLS when the variance matrix is (partially) unknown. A.N. Banerjee and J.R. Magnus. 92 (1999) 295–323

Sequential limit theory * Spurious regression and residual-based tests for cointegration in panel data. Chihwa Kao. 90 (1999) 1–44

Sequential moment restrictions * Efficient estimation of panel data models with ____. Jinyong Hahn. 79 (1997) 1–21

Sequential strategies * Unit root tests in the presence of uncertainty about the non-stochastic trend. L. Ayat and P. Burridge. 95 (2000) 71–96

Serial correlation

Another heteroskedasticity- and autocorrelation-consistent covariance matrix estimator. Kenneth D. West. 76 (1997) 171–191

Sources of nonmonotonic power when testing for a shift in mean of a dynamic time series. Timothy J. Vogelsang. 88 (1999) 283–299

Testing ____ in semiparametric panel data models. Q. Li and C. Hsiao. 87 (1998) 207–237

Testing for a slowly changing level with special reference to stochastic volatility. Andrew Harvey and Mariane Streibel. 87 (1998) 167–189

Testing for ____ in multivariate regression models. Ekaterini Kyriazidou. 86 (1998) 193–220

Serial dependencies * Mixed INAR(1) Poisson regression models: Analyzing heterogeneity and ____ in longitudinal count data. Ulf Bockenholt. 89 (1999) 317–338

Serial independence * A consistent nonparametric test for ____. Joris Pinkse. 84 (1998) 205–231

Series approximation * Semiparametric estimation of count regression models. Shiferaw Gurmu, Paul Rilstone and Steven Stern. 88 (1999) 123–150

Series estimation

Convergence rates and asymptotic normality for ____. Whitney K. Newey. 79 (1997) 147–168

Estimation of some partially specified nonlinear models. Chunrong Ai and Daniel McFadden. 76 (1997) 1–37

Shadow/virtual prices * Short cuts to dynamic factor demand modeling. Thomas Thomsen. 97 (2000) 1–23

Sharp bounds * Association measures for durations in bivariate hazard rate models. Gerard J. van den Berg. 79 (1997) 221–245

Shocks * Detecting ____: Outliers and breaks in time series. A.C. Atkinson, S.J. Koopman and N. Shephard. 80 (1997) 387–422

Short-term interest rate * Estimating continuous-time stochastic volatility models of the ____. Torben G. Andersen and Jesper Lund. 77 (1997) 343–377

Shrinkage estimators

Bootstrap confidence bands for ____. Camilla Kazimi and David Brownstone. 90 (1999) 99–127

Pooled estimators vs. their heterogeneous counterparts in the context of dynamic demand for gasoline. Badi H. Baltagi and James M. Griffin. 77 (1997) 303–327

Signal extraction

Estimation error and the specification of unobserved component models. A. Maravall and C. Planas. 92 (1999) 325–353

Trend estimation and de-trending via rational square-wave filters. D.S.G. Pollock. 99 (2000) 317–334

Similar tests * Additional critical values and asymptotic representations for seasonal unit root tests. Richard J. Smith and A.M. Robert Taylor. 85 (1998) 269–288

Similarity * Trend stationarity in the /(2) cointegration model. Anders Rahbek, Hans Christian Kongsted and Clara Jorgensen. 90 (1999) 265–289

Simulated data series * A single-blind controlled competition among tests for nonlinearity and chaos. William A. Barnett, A. Ronald Gallant, Melvin J. Hinich, Jochen A. Jungeilges, Daniel T. Kaplan and Mark J. Jensen. 82 (1998) 157–192

Simulated likelihood

Estimation of dynamic and ARCH Tobit models. Lung-fei Lee. 92 (1999) 355–390

Simulation estimation of dynamic switching regression and dynamic disequilibrium models - some Monte Carlo results. Lung-fei Lee. 78 (1997) 179–204

Simulated maximum likelihood

Misspecified heteroskedasticity in the panel probit model: A small sample comparison of GMM and SML estimators. Joachim Inkmann. 97 (2000) 227–259

Research and development, competition and innovation Pseudo-maximum likelihood and ____ methods applied to count data models with heterogeneity. Bruno Crepon and Emmanuel Duguet. 79 (1997) 355–378

Statistical inference in the multinomial multiperiod probit model. John F. Geweke, Michael P. Keane and David E. Runkle. 80 (1997) 125–165

Simulated maximum likelihood estimation of dynamic discrete choice statistical models. Some Monte Carlo results. Lung-fei Lee. 82 (1998) 1–35

Simulated moment * Estimation of dynamic and ARCH Tobit models. Lung-fei Lee. 92 (1999) 355–390

Simulation

Approximate bias correction in econometrics. James G. MacKinnon and Anthony A. Smith. 85 (1998) 205–230

Forecasting new product penetration with flexible substitution patterns. David Brownstone and Kenneth Train. 89 (1999) 109–129

Indirect estimation of ARFIMA and VARFIMA models. V.L. Martin and N.P. Wilkins. 93 (1999) 149–175

Monte Carlo evaluation of multivariate normal probabilities. Wim P.M. Vijverberg. 76 (1997) 281–307

Sources of asymmetry in production factor dynamics. Franz C. Palm and Gerard A. Pfann. 82 (1998) 361–392

Sources of nonmonotonic power when testing for a shift in mean of a dynamic time series. Timothy J. Vogelsang. 88 (1999) 283–299

Simulation envelope * Detecting shocks: Outliers and breaks in time series. A.C. Atkinson, S.J. Koopman and N. Shephard. 80 (1997) 387–422

Simulation * On simulated EM algorithms. Soren F. Nielsen. 96 (2000) 267–292

Simulation estimation

A model of health plan choice: Inferring preferences arid perceptions from a combination of revealed preference and attitudinal data. Katherine M. Harris and Michael P. Keane. 89 (1999) 131–157

Estimation of dynamic and ARCH Tobit models. Lung-fei Lee. 92 (1999) 355–390

Simulation estimators

Estimating the rational expectations model of speculative storage: A Monte Carlo comparison of three ____. Alexander Michaelides and Serena Ng. 96 (2000) 231–266

The relative efficiency of method of moments estimators. A. Ronald Gallant and G. Tauchen. 92 (1999) 149–172

Simulation experiment * Further evidence on breaking trend functions in macroeconomic variables. Pierre Perron. 80 (1997) 355–385

Simulation study * On the robustness of nonlinearity tests to moment condition failure. Pedro J.F. de Lima. 76 (1997) 251–280

Simultaneity * Further consequences of viewing LIML as an iterated Aitken estimator. Ghuanming Gao and Kajal Lahiri. 98 (2000) 187–202

Simultaneous equation model(s)

An alternative approach to obtaining Nagar-type moment approximations in ____. Garry D.A. Phillips. 97 (2000) 345–364

An alternative approach to obtaining Nagar-type moment approximations in ____. Garry D.A. Phillips. 97 (2000) 345–364

Asymptotic probability concentrations and finite sample properties of modified LIML estimators for equations with more than two endogenous variables. Dennis Oberhelman and K. Rao Kadiyala. 98 (2000) 163–185

Bayesian inference in a simultaneous equation model with limited dependent variables. Kai Li. 85 (1998) 387–400

Discrete factor approximations in ____: Estimating the impact of a dummy endogenous variable on a continuous outcome. T.A. Mroz. 92 (1999) 233–274

Posterior distributions in limited information analysis of the ____ using the Jeffreys prior. J.C. Chao and P.C.B. Phillips. 87 (1998) 49–86

Robust estimators for ____. J. Krishnakumar and E. Ronchetti. 78 (1997) 295–314

Simultaneous equations

Finite sample moments results for the quasi-FIML estimator of the reduced form: The linear case. Michael D. McCarthy. 83 (1998) 239–262

Identification and Kullback information in the GLSEM. Phoebus J. Dhrymes. 83 (1998) 163–184

Model specification and endogeneity. Alice Nakamura and Masao Nakamura. 83 1998) 213–237

Simultaneous equations' estimation * The finite sample properties of ____ and estimators Bayesian and non-Bayesian approaches. Arnold Zellner. 83 (1998) 185–212

Singular covariance matrix * Pitfalls in testing for long run relationships. Jesus Gonzalo and Tae-Hwy Lee. 86 (1998) 129–154

Size * Robustifying Glejser test of heteroskedasticity. Kyung So Im. 97 (2000) 179–188

Size distortion

Bootstrapping cointegrating regressions. Hongyi Li and G.S. Maddala. 80 (1997) 297–318

Tests for cointegration with infinite variance errors. Mehmet Caner. 86 (1998) 155–175

Size-corrected critical value * Empirically relevant critical values for hypothesis tests: A bootstrap approach. J.L. Horowitz and N.E. Savin. 95 (2000) 375–389

Skipping approach * Missing observations in ARIMA models: ____ versus additive outlier approach. Victor Gomez, Agustin Maravall and Daniel Pena. 88 (1999) 341–363

Slope parameter * Improved estimation of the ____ in a linear ultrastructural model when measurement errors are not necessarily normal. Anil K. Srivastava and Shalabh. 78 (1997) 153–157

Slope shift * Sources of nonmonotonic power when testing for a shift in meanof a dynamic time series. Timothy J. Vogelsang. 88 (1999) 283–299

Small expansion * Asymptotic probability concentrations and finite sample properties of modified LIML estimators for equations with more than two endogenous variables. Dennis Oberhelman and K. Rao Kadiyala. 98 (2000) 163–185

Small sample behavior

Testing for serial correlation in multivariate regression models. Ekaterini Kyriazidou. 86 (1998) 193–220

Tests of non-nested regression models: Some results on ____ and the bootstrap. L.G. Godfrey. 84 (1998) 59–74

Small sample bias

Bootstrapping cointegrating regressions. Hongyi Li and G.S. Maddala. 80 (1997) 297–318

Discussion of "Bootstrapping cointegrating regressions" by H. Li and G.S. Maddala. D.V. Hinkley. 80 (1997) 319–323

Small sample inference * Exact ____ in stationary, fully regular, dynamic demand models. Philippe J. Deschamps. 97 (2000) 51–91

Small sample performance * Maximum likelihood estimation of a binary choice model with random coefficients of unknown distribution. Hidehiko Ichimura and T. Scott Thompson. 86 (1998) 269–295

Small sample properties * Finite sample properties of tests of the Epstein-Zin asset pricing model. D.C. Smith. 93 (1999) 113–148

Smith-McMillan canonical form * Representations of I(2) cointegrated systems using the ____. Niels Haldrup and Mark Salmon. 84 (1998) 303–325

Smooth condition moment bootstrap * Nonparametric bootstrap analysis with applications to demographic effects in demand functions. Pedro L. Gozalo 81 (1997) 357–393

Smooth likelihood simulator * A ____ for dynamic disequilibrium models. Lung-fei Lee. 78 (1997) 257–294

Smooth transitions. * Spurious rejections by Dickey-Fuller tests in the presence of a break under the null. Stephen J. Leybourne, Terence C. Mills and Paul Newbold. 87 (1998) 191–203

Social experiments * The evaluation of new health care technology: The labor economics of statistics. Tomas Philipson. 76 (1997) 375–395

Social indicators * Decomposing ____ using distributional data. Benu Bidani and Martin Ravallion. 77 (1997) 125–139

Socioeconomic inequalities in health: Measurement, computation, and statistical inference. Nanak Kakwani, Adam Wagstaff and Eddy van Doorslaer. 77 (1997) 87–103

Spatial analysis * A Bayesian multidimensional scaling procedure for the ____ of revealed choice data. Wayne S. DeSarbo, Youngchan Kim and Duncan Fong. 89 (1999) 79–108

Spatial economics * The influence of sample size on the degree of redundancy in spatial lag operators. Hans J. Blommestein and Nick A.M. Koper. 82 (1998) 317–333

Spatial lag operators * The influence of sample size on the degree of redundancy in ____. Hans J. Blommestein and Nick A.M. Koper. 82 (1998) 317–333

Spatial statistics * Contracting in space: An application of ____ to discrete-choice models. Joris Pinkse and Margaret E. Slade. 85 (1998) 125–154

Specification * Estimation error and the ____ of unobserved component models. A. Maravall and C. Planas. 92 (1999) 325–353

Specification error * Post-'87 crash fears in the S and P 500 futures option market. D.S. Bates. 94 (2000) 181–238

Specification testing * A simple framework for nonparametric ____. G. Ellison and S.F. Ellison. 96 (2000) 1–23

Specification test(s)

Consistent bootstrap tests of parametric regression functions. Yoon-Jae Whang. 98 (2000) 27–46

Consistent model ____ for time series econometric models. Q. Li. 92 (1999) 101–147

Spectral decomposition * Spectral methods for identifying scalar diffusions. Lars Peter Hansen, Jose Alexandre Scheinkman and Nizar Touzi. 86 (1998) 1–32

Spectral density * Another heteroskedasticity- and autocorrelation-consistent covariance matrix estimator. Kenneth D. West. 76 (1997) 171–191

Spectral density function

Estimation and inference in nearly unbalanced nearly cointegrated systems. Serena Ng and Pierre Perron. 79 (1997) 53–81

The estimation of systems of joint differential-difference equations. Marcus J. Chambers. 85 (1998) 1–31

Spectral likelihood estimators * The detection and estimation of long memory in stochastic volatility. F. Jay Breidt, Nuno Crato and Pedro de Lima. 83 (1998) 325–348

Spectral regression * Higher-order approximations for frequency domain time series regression. Zhijie Xiao and Peter C.B. Phillips. 86 (1998) 297–336

Spectral tests of the martingale hypothesis under conditional heteroscedasticity. Rohit S. Deo. 99 (2000) 291–315

Speculative storage * Estimating the rational expectations model of ____: A Monte Carlo comparison of three simulation estimators. Alexander Michaelides and Serena Ng. 96 (2000) 231–266

Spline * Using a likelihood perspective to sharpen econometric discourse: Three examples. C.A. Sims. 95 (2000) 443–462

Split-sample technique * Markovian processes, two-sided autoregressions and finite-sample inference for stationary and nonstationary autoregressive processes. Jean-Marie Dufour and Olivier Torres. 99 (2000) 255–289

Spurious detrending * The spurious regression of fractionally integrated processes. W.-J. Tsay and C.-F. Chung. 96 (2000) 155–182

Spurious regression(s)

The ____ of fractionally integrated processes. W.-J. Tsay and C.-F. Chung. 96 (2000) 155–182

Random walks with drifts: Nonsense regression and spurious fixed-effect estimation. Horst Entorf. 80 (1997) 287–296

Spurious regression and residual-based tests for cointegration in panel data. Chihwa Kao. 90 (1999) 1–44

Spurious regression theory with non-stationary fractionally integrated processes. Francesc Marmol. 84 (1998) 233–250

Spurious rejections by Dickey-Fuller tests in the presence of a break under the null. Stephen J. Leybourne, Terence C. Mills and Paul Newbold. 87 (1998) 191–203

Square-wave filters * Trend estimation and de-trending via rational ____. D.S.G. Pollock. 99 (2000) 317–334

Stability tests in error correction models. Carmela E. Quintos. 82 (1998) 289–315

Stable law * The asymptotic null distribution of the Box-Pierce Q-statistic for random variables with infinite variance. An application to German stock returns. Ralf Runde. 78 (1997) 205–216

Standard errors * Socioeconomic inequalities in health: Measurement, computation, and statistical inference. Nanak Kakwani, Adam Wagstaff and Eddy van Doorslaer. 77 (1997) 87–103

State space model

A Bayesian approach to model selection in stochastic coefficient regression models and structural time series models. Thomas S. Shively and Robert Kohn. 76 (1997) 39–52

Applying linear time-varying constraints to econometric models: With an application to demand systems. Howard E. Doran and Alicia N. Rambaldi. 79 (1997) 83–95

Stated preferences * Combining sources of preference data. David Hensher. Jordan Louviere and Joffre Swait. 89 (1999) 197–221

State-space modeling * Nonlinear and non-Gaussian ____ with Monte Carlo simulations. Hisashi Tanizaki and Roberto S. Mariano. 83 (1998) 263–290

State space models * Testing for integration using evolving trend and seasonals models: A Bayesian approach. Gary Koop and Herman K. Van Dijk. 97 (2000) 261–291

Static equilibrium * Parametric tests for static and dynamic equilibrium. Scott E. Atkinson and Robert Halvorsen. 85 (1998) 33–50

Stationarity

Augmented GARCH(p, q) process and its diffusion limit. Jin-Chuan Duan. 79 (1997) 97–127

Efficient estimation of dynamic panel data models: Alternative assumptions and simplified estimation. Seung C. Ahn and Peter Schmidt. 76 (1997) 309–321

Testing the null of ____ for multiple time series. In Choi and Byung Chul Ahn. 88 (1999) 41–77

Trend ____ in the /(2) cointegration model. Anders Rahbek, Hans Christian Kongsted and Clara Jorgensen. 90 (1999) 265–289

Stationarity tests * Spurious rejections by Dickey-Fuller tests in the presence of a break under the null. Stephen J. Leybourne, Terence C. Mills and Paul Newbold. 87 (1998) 191–203

Stationarity-ergodicity * Testing for ____ and for comovements between nonlinear discrete time Markov processes. V. Corradi, N.R. Swanson and H. White. 96 (2000) 39–73

Stationary and nonstationary autoregressive processes * Markovian processes, two-sided autoregressions and finite-sample inference for ____. Jean-Marie Dufour and Olivier Torres. 99 (2000) 255–289

Stationary bootstrap

Bootstrapping cointegrating regressions. Hongyi Li and G.S. Maddala. 80 (1997) 297–318

Consistent hypothesis testing in semiparametric and non-parametric models for econometric time series. Xiaohong Chen and Yanqin Fan. 91 (1999) 373–401

Discussion of "Bootstrapping cointegrating regressions" by H. Li and G.S. Maddala. D.V. Hinkley. 80 (1997) 319–323

Stationary covariates * Statistical inference on cointegration rank in error correction models with stationary covariates. Byeongseon Seo. 85 (1998) 339–385

Statistical inference * Foundations of ____ based on numerical roots of robust pivot functions (Fellow's Corner). H.D. Vinod. 86 (1998) 387–396

Statistical inference on cointegration rank in error correction models with stationary covariates. Byeongseon Seo. 85 (1998) 339–385

Statistical power * Finite sample properties of tests of the Epstein-Zin asset pricing model. D.C. Smith. 93 (1999) 113–148

Stein-rule estimator * Inadmissibility of the ____ under the balanced loss function. Kazuhiro Ohtani. 88 (1999) 193–202

Stochastic and deterministic trends * A cointegration approach to estimating preference parameters. Masao Ogaki and Joon Y. Park. 82 (1998) 107–134

Stochastic coefficient regression models * A Bayesian approach to model selection in ____ and structural time series models. Thomas S. Shively and Robert Kohn. 76 (1997) 39–52

Stochastic dividends * American options with ____ and volatility: A nonparametric investigation. M. Broadie, J. Detemple, E. Ghysels and O. Torres. 94(2000) 53–92

Stochastic frontier models

Bayesian efficiency analysis through individual effects: Hospital cost frontiers. Gary Koop, Jacek Osiewalski and Mark F.J. Steel. 76 (1997) 77–105

On the use of panel data in ____ with improper priors. Carmen Fernandez, Jacek Osiewalski and Mark F.J. Steel. 79 (1997) 169–193

Stochastic general equilibrium models * The econometric consequences of the ceteris paribus condition in economic theory. H.J. Bierens and N.R. Swanson. 95 (2000) 223–253

Stochastic interest rates * Pricing and hedging long term options. G. Bakshi, C. Cao and Z. Chen. 94 (2000) 277–318

Stochastic Lipschitz-continuity * Uniform laws of large numbers and ____. Robert M. de Jong. 86 (1998) 243–268

Stochastic panel frontiers: A semiparametric approach. B.U. Park, R.C. Sickles and L. Simar. 84 (1998) 273–301

Stochastic processes * Correlation and the time interval over which the variables are measured. Haim Levy and Gideon Schwarz. 76 (1997) 341–350

Stochastic roots * Pitfalls in testing for long run relationships. Jesus Gonzalo and Tae-Hwy Lee. 86 (1998) 129–154

Stochastic stationary parameters * Testing parameter constancy in linear models against ____. Chien-Fu Jeff Lin and Timo Terasvirta. 90 (1999) 193–213

Stochastic time series * The asymptotic distribution of nonparametric estimates of the Lyapunov exponent for ____. Y.-J. Whang and O. Linton. 91 (1999) 1–42

Stochastic trends
Further evidence on breaking trend functions in macroeconomic variables. Pierre Perron. 80 (1997) 355–385

Nonlinear ____. Clive W.J. Granger, Tomoo Inoue and Norman Morin. 81 (1997) 65–92

Representations of I(2) cointegrated systems using the Smith-McMillan form. Niels Haldrup and Mark Salmon. 84 (1998) 303–325

Stochastic unit-root * An introduction to ____ processes. Clive W.J. Granger and Norman R. Swanson. 80 (1997) 35–62

Stochastic volatility
American options with stochastic dividends and volatility: A nonparametric investigation. M. Broadie, J. Detemple, E. Ghysels and O. Torres. 94 (2000) 53–92

Augmented GARCH(p, q) process and its diffusion limit. Jin-Chuan Duan. 79 (1997) 97–127

Efficient method of moments estimation of a ____ model: A Monte Carlo study. T.G. Andersen, H.-J. Chung and B.E. Sorensen. 91 (1999) 61–87

Estimation of stochastic volatility models via Monte Carlo maximum likelihood. Gleb Sandmann and Siem Jan Koopman. 87 (1998) 271–301

Post-'87 crash fears in the S and P 500 futures option market. D.S. Bates. 94 (2000) 181–238

Pricing and hedging long term options. G. Bakshi, C. Cao and Z. Chen. 94 (2000) 277–318

Properties of moments of a family of GARCH processes. C. He and T. Terasvirta. 92 (1999) 173–192

Semiparametric estimation of long-memory volatility dependencies: The role of high-frequency data. Tim Bollerslev and Jonathan H. Wright. 98 (2000) 81–106

Testing for a slowly changing level with special reference to stochastic volatility. Andrew Harvey and Mariane Streibel. 87 (1998) 167–189

The detection and estimation of long memory in ____. F. Jay Breidt, Nuno Crato and Pedro de Lima. 83 (1998) 325–348

Stochastic volatility models
Estimating continuous-time ____ of the short-term interest rate. Torben G. Andersen and Jesper Lund. 77 (1997) 343–377

Estimation of ____ with diagnostics. A. Ronald Gallant, David Hsieh and George Tauchen. 81 (1997) 159–192

GMM and QML asymptotic standard deviations in ____: Comments on Ruiz (1994). Torben G. Andersen and Bent E. Sorensen. 76 (1997) 397–403

Modeling long memory in stock market volatility. Ming Liu. 99 (2000) 139–171

QML arid GMM estimators of ____: Response to Andersen and Sorensen. Esther Ruiz. 76 (1997) 405

Stock index options * Post-'87 crash fears in the S and P 500 futures option market. D.S. Bates. 94 (2000) 181–238

Stock market crash * Post-'87 crash fears in the S and P 500 futures option market. D.S. Bates. 94 (2000) 181–238

Stock market volatility

Long-term equity anticipation securities and ____ dynamics. T. Bollerslev and H.O. Mikkelsen. 92 (1999) 75–99

Modeling long memory in ____. Ming Liu. 99 (2000) 139–171

Stock returns * On the robustness of nonlinearity tests to moment condition failure. Pedro J.F. de Lima. 76 (1997) 251–280

Stratified partial likelihood estimation. G. Ridder and I. Tunali. 92 (1999) 193–232

Strict exogeneity * Efficient estimation of panel data models with strictly exogenous explanatory variables. K.S. Im, S.C. Ahn, P. Schmidt and J.M. Wooldridge. 93 (1999) 177–201

Structural analysis of vector error correlation models with exogenous I(1) variables. M. Hashem Pesaran, Yongcheol Shin, and Richard J. Smith. 97 (2000) 293–343

Structural and functional form * Improved estimation of the slope parameter in a linear ultrastructural model when measurement errors are not necessarily normal. Anil K. Srivastava and Shalabh. 78 (1997) 153–157

Structural break(s)

Bayesian analysis of seasonal unit roots and seasonal mean shifts. Philip Hans Franses, Henk Hoek and Richard Paap. 78 (1997) 359–380

Nonparametric inference on ____. M.A. Delgado and J. Hidalgo. 96 (2000) 113–144

Spurious rejections by Dickey-Fuller tests in the presence of a break under the null. Stephen J. Leybourne, Terence C. Mills and Paul Newbold. 87 (1998) 191–203

The strength of evidence for unit autoregressive roots and ____: A Bayesian perspective. John Marriott and Paul Newbold. 98 (2000) 1–25

Structural change

Corrigendum to "Predictive tests for structural change with unknown breakpoint" [Journal of Econometrics 82 (1997) 209–233]. Eric Ghysels, Alain Guay and Alastair Hall. 90 (1997) 337–343

Detecting shocks: Outliers and breaks in time series. A.C. Atkinson, S.J. Koopman and N. Shephard. 80 (1997) 387–422

Detection of change in persistence of a linear time series. J.-Y. Kim. 95 (2000) 97–116

Exact tests in single equation autoregressive distributed lag models. Jan F. Kiviet and Jean-Marie Dufour. 80 (1997) 325–353

Further evidence on breaking trend functions in macroeconomic variables. Pierre Perron. 80 (1997) 355–385

Likelihood ratio tests for multiple structural changes. Jushan Bai. 91 (1999) 299–323

Sources of nonmonotonic power when testing for a shift in mean of a dynamic time series. Timothy J. Vogelsang. 88 (1999) 283–299

Testing for structural change in conditional models. Bruce E. Hansen. 97 (2000) 93–115

Tests for changes in models with a polynomial trend. Chung-Ming Kuan. 84 (1998) 75–91

Structural economic model * Inference in non-linear panel models with partially missing observations: The case of the equilibrium search model. Bent Jesper Christensen and Nicholas M. Kiefer. 79 (1997) 201–219

Structural forecasting * A Bayesian approach to dynamic macroeconomics. David N. DeJong, Beth F. Ingram and Charles H. Whiteman. 98 (2000) 203–223

Structural form * Robust estimators for simultaneous equations models. J. Krishnakumar and E. Ronchetti. 78 (1997) 295–314

Structural model * Estimating price expectations in the OTC medicine market: An application of dynamic stochastic discrete choice models to scanner panel data. Fusun F. Gonul. 89 (1999) 41–56

Structural relations, cointegration and identification: Some simple results and their application. James Davidson. 87 (1998) 87–113

Structural stability testing * Predictive tests for structural change with unknown breakpoint. Eric Ghysels, Alain Guay and Alastair Hall. 82 (1998) 209–233

Structural time series models * A Bayesian approach to model selection in stochastic coefficient regression models and ____. Thomas S. Shively and Robert Kohn. 76 (1997) 39–52

Structural VARs * Business cycle analysis without much theory: A look at ____. Thomas F. Cooley and Mark Dwyer. 83 (1998) 57–88

Structural vector autoregressions * Block recursion and ____. Tao Zha. 90 (1999) 291–316

Structural vector error correlation model * Structural analysis of vector error correlation models with exogenous I(1) variables. M. Hashem Pesaran, Yongcheol Shin and Richard J. Smith. 97 (2000) 293–343

Subsampling for heteroskedastic time series. (Moving blocks bootstrap*) D.N. Politis, Joseph P. Romano and Michael Wolf. 81 (1997) 281–317

Subset test * Test for partial parameter instability in regressions with I(1) processes. Biing-Shen Kuo. 86 (1998) 337–368

SURE model * Generalised vec operators and the seemingly unrelated regression equations model with vector correlated disturbances. Darrell Turkington. 99 (2000) 225–253

Survey data

Estimating new product demand from biased ____. Roger Klein and Robert Sherman. 76 (1997) 53–76

On the use of sampling weights when estimating regression models with ____. L. Magee, A.L. Robb and J.B. Burbidge. 84 (1998) 251–271

Survey design * Measurement errors: A principal investigator-agent approach. Tomas Philipson and Anup Malani. 91 (1999) 273–298

Survey methods * Modeling survey response bias with an analysis of the demand for an advanced electronic device. Chen Hsiao and Bao-Hong Sun. 89 (1999) 15–39

Survey nonresponse * Censoring of outcomes and regressors due to ____: Identification and estimation using weights and imputations. Joel L. Horowitz and Charles F. Manski. 84 (1998) 37–58

Survey response bias * Modeling survey response bias with an analysis of the demand for an advanced electronic device. Chen Hsiao and Bao-Hong Sun. 89 (1999) 15–39

Switching * On seasonality and business cycle durations: A non-parametric investigation. Eric Ghysels. 79 (1997) 269–290

Switching ARMA models * Bayesian estimation of ____. M. Billio, A. Monfort and C.P. Robert. 93 (1999) 229–255

Switching regression * Using mixture models to detect sex bias in health outcomes in Bangladesh. Jonathan J. Morduch and Hal S. Stern. 77 (1997) 259–276

Switching regression models

Learning about the across-regime correlation in ____. Gary Koop and Dale J. Poirier. 78 (1997) 217–227

Simulation estimation of dynamic switching regression and dynamic disequilibrium models - some Monte Carlo results. Lung-fei Lee. 78 (1997) 179–204

Symmetric stable process * Tests for cointegration with infinite variance errors. Mehmet Caner. 86 (1998) 155–175

Symmetric trimming * Estimation of Type 3 Tobit models using ____ and pairwise comparisons. Bo E. Honore, Ekaterini Kyriazidou and Christopher Udry. 76 (1997) 107–128

Symmetry * Efficient estimation of binary choice models under ____. S. Chen. 96 (2000) 183–199

System estimators of cointegrating matrix in absence of normalising information. Minxian Yang. 85 (1998) 317–337

Systematic bias * Estimating new product demand from biased survey data. Roger Klein and Robert Sherman. 76 (1997) 53–76

Take rates * Modeling survey response bias with an analysis of the demand for an advanced electronic device. Chen Hsiao and Bao-Hong Sun. 89 (1999) 15–39

Tapering * Non-stationary log-periodogram regression. Carlos Velasco. 91 (1999) 325–371

Tax compliance * Self-selection with measurement errors. A microeconometric analysis of the decision to seek tax assistance and its implications for ____. Brian Erard. 81 (1997) 319–356

Taxation * Econometric implications of the government budget constraint. Christopher A. Sims. 83 (1998) 9–19

Technical and allocative inefficiency * Modeling allocative inefficiency in a translog cost function and cost share equations: An exact relationship. Subal C. Kumbhakar. 76 (1997) 351–356

Technological index * Infrastructure and productivity: a nonlinear approach. V. G. Duggal, C. Saltzman and L.R. Klein. 92 (1999) 47–74

Technology adoption * The marginal cost effectiveness of medical technology: A panel instrumental variables approach. Mark McClellan and Joseph P. Newhouse. 77 (1997) 39–64

Temporal aggregation * Semiparametric estimation of long-memory volatility dependencies: The role of high-frequency data. Tim Bollerslev and Jonathan H. Wright. 98 (2000) 81–106

Testing causality * Inference on one-way effect and evidence in Japanese macroeconomic date. Feng Yao and Yuzo Hosoya. 98 (2000) 225–255

Thick-tailed distributions * On estimation and testing goodness of fit for m-dependent stable sequences. Rohit S. Deo. 99 (2000) 349–372

Threshold effects in non-dynamic panels: Estimation, testing, and inference. B.E. Hansen. 93 (1999) 345–368

Time allocation * Nutritional status and the allocation of time in Rwandese households. Alok Bhargava. 77 (1997) 277–295

Time reversibility * Testing ____ without moment restrictions. Y.-T. Chen, R.Y. Chou and C.-M. Kuan. 95 (2000) 199–218

Time series

A consistent nonparametric test for serial independence. Joris Pinkse. 84 (1998) 205–231

A quasi-differencing approach to dynamic modelling from a ____ of independent cross-sections. Sourafel Girma. 98 (2000) 365–383

Another heteroskedasticity- and autocorrelation-consistent covariance matrix estimator. Kenneth D. West. 76 (1997) 171–191

Bayesian analysis of long memory and persistence using ARFIMA models. Gary Koop, Eduardo Ley, Jacek Osiewalski and Mark F.J. Steel. 76 (1997) 149–169

Bayesian analysis of seasonal unit roots and seasonal mean shifts. Franses, Philip Hans, Henk Hoek and Richard Paap. 78 (1997) 359–380

Consistent hypothesis testing in semiparametric and non-parametric models for econometric ____. Xiaohong Chen and Yanqin Fan. 91 (1999) 373–401

Detecting shocks: Outliers and breaks in ____. A.C. Atkinson, S.J. Koopman and N. Shephard. 80 (1997) 387–422

Detection of change in persistence of a linear ____. J.-Y. Kim. 95 (2000) 97–116

Estimating dynamic models from ____ of independent cross-sections. M. Dolores Collado. 82 (1998) 37–62

Multiple unit roots in periodic autoregression. H. Peter Boswijk, Philip Hans Franses and Niels Haldrup. 80 (1997) 167–193

Noise in unspecified, non-linear time series. George G. Szpiro. 78 (1997) 229–255

Properties of moments of a family of GARCH processes. C. He and T. Terasvirta. 92 (1999) 173–192

Random walks with drifts: Nonsense regression and spurious fixed-effect estimation. Horst Entorf. 80 (1997) 287–296

Subsampling for heteroskedastic ____. D.N. Politis, Joseph P. Romano and Michael Wolf. 81 (1997) 281–317

Time series analysis

Efficient estimation in semiparametric GARCH models. Feike C. Drost and Chris A.J. Klaassen. 81 (1997) 193–221

Estimation of stochastic volatility models with diagnostics. A. Ronald Gallant, David Hsieh and George Tauchen. 81 (1997) 159–192

Impulse response analysis in infinite order cointegrated vector autoregressive processes. Helmut Lütkepohl and Pentti Saikkonen. 81 (1997) 127–157

Local polynomial estimators of the volatility function in nonparametric autoregression. W. Hardle and A. Tsybakov. 81 (1997) 223–242

Nonlinear stochastic trends. Clive W.J. Granger, Tomoo Inoue and Norman Morin. 81 (1997) 65–92

Nonparametric dynamic modelling, Annals of Econometrics. Helmut Lütkepohl (editor). 81 (1997) 1–280

On seasonality and business cycle durations: A non-parametric investigation. Eric Ghysels. 79 (1997) 269–290

Outlier robust analysis of long-run marketing effects for weekly scanning data. Philip Hans Franses, Teun Kloek and Andre Lucas. 89 (1999) 293–315

Rank tests for unit roots. Jorg Breitung and Christian Gourieroux. 81 (1997) 7–27

Recognizing changing seasonal patterns using artificial neural networks. Philip Hans Franses and Gerrit Draisma. 81 (1997) 273–280

Testing cointegration in infinite order vector autoregressive processes. Pentti Saikkonen and Ritva Luukkonen. 81 (1997) 93–126

Testing the unit root with drift hypothesis against nonlinear trend stationarity, with an application to the US price level and interest rate. Herman J. Bierens. 81 (1997) 29–64

Time series econometric models * Consistent model specification tests for ____. Q. Li. 92 (1999) 101–147

Time series model(s)

A Bayesian approach to model selection in stochastic coefficient regression models and structural ____. Thomas S. Shively and Robert Kohn. 76 (1997) 39–52

Full maximum likelihood estimation of dynamic demand models. Philippe J. Deschamps. 82 (1998) 335–359

Time series of cross-sections * Varying parameter models to accommodate dynamic promotion effects. Eijte W. Foekens, Peter S.H. Leeflang and Dick R. Wittink. 89 (1999) 249–268

Time series properties * I(O) In, integration and cointegration out: ____ of endogenous growth models. S.-H. Paul Lau. 93 (1999) 1–24

Time trend * Testing for the cointegrating rank of a VAR process with a ____. H. Lütkepohl and P. Saikkonen. 95 (2000) 177–198

Time varying constraints * Applying linear ____ to econometric models: With an application to demand systems. Howard E. Doran and Alicia N. Rambaldi. 79 (1997) 83–95

Time varying factor utilization * Sources of asymmetry in production factor dynamics. Franz C. Palm and Gerard A. Pfann. 82 (1998) 361–392

Time varying parameters * Testing parameter constancy in linear models against stochastic stationary parameters. Chien-Fu Jeff Lin and Timo Terasvirta. 90 (1999) 193–213

Tobacco consumption * A double-hurdle rational addiction model with heterogeneity: Estimating the demand for tobacco. J.M. Labeaga. 93 (1999) 49–72

Tobit and probit models * A Monte Carlo investigation of the sampling behavior of conditional moment tests in ____. Christopher L. Skeels and F. Vella. 92 (1999) 275–294

Tobit model(s)

A latent structure double hurdle regression model for exploring heterogeneity in consumer search patterns. Wayne S. DeSarbo and Jungwhan Choi. 89 (1999) 423–455

Estimation and inference with censored and ordered multinomial response data. Amos Golan, George Judge and Jeffrey Perloff. 79 (1997) 23–51

Estimation of censored linear errors-in-variables models. Liqun Wang. 84 (1998) 383–400

Estimation of dynamic and ARCH ____. Lung-fei Lee. 92 (1999) 355–390

Semiparametric estimation of the Type-3 Tobit model. Monte Carlo study* Songnian Chen. 80 (1997) 1–34

Tornqvist index * The Sato-Vartia index and the monotonicity axiom. Marshall B. Reinsdorf and Alan H. Dorfman. 90 (1999) 45–61

Tracking error * Local parametric analysis of hedging in discrete time. Peter Bossaerts and Pierre Hillion. 81 (1997) 243–272

Transformation model(s)

Estimating new product demand from biased survey data. Roger Klein and Robert Sherman. 76 (1997) 53–76

Leapfrog estimation of a fixed-effects model with unknown transformation of the dependent variable. J. Abrevaya. 93 (1999) 203–228

Semiparametric estimation of a censored regression model with an unknown transformation of the dependent variable. Tue Gorgens and Joel L. Horowitz. 90 (1999) 155–191

Translog cost function * Modeling allocative inefficiency in a ____ and cost share equations: An exact relationship. Subal C. Kumbhakar. 76 (1997) 351–356

Treatment effect * Bayesian analysis of cross-section and clustered data treatment models. Siddhartha Chib and Barton H. Hamilton. 97 (2000) 25–50

Treatment response * Identification problems and decisions under ambiguity: Empirical analysis of ____ and normative analysis of treatment choice. C.F. Manski. 95 (2000) 415–442

Trend * Using a likelihood perspective to sharpen econometric discourse: Three examples. C.A. Sims. 95 (2000) 443–462

Trend and seasonal models * Testing for integration using evolving ____: A Bayesian approach. Gary Koop and Herman K. Van Dijk. 97 (2000) 261–291

Trend break * Tests of cointegrating rank with a ____. Atsushi Inoue. 90 (1999) 215–237

Trend degree * Unit root tests in the presence of uncertainty about the non-stochastic trend. L. Ayat and P. Burridge. 95 (2000) 71–96

Trend estimation and de-trending via rational square-wave filters. D.S.G. Pollock. 99 (2000) 317–334

Trend funtions * Further evidence on breaking ____ in macroeconomic variables. Pierre Perron. 80 (1997) 355–385

Trend stationarity

Bayesian analysis of long memory and persistence using ARFIMA models. Gary Koop, Eduardo Ley, Jacek Osiewalski and Mark F.J. Steel. 76 (1997) 149–169

Testing the unit root with drift hypothesis against nonlinear ____, with an application to the US price level and interest rate. Herman J. Bierens. 81 (1997) 29–64

Tests for changes in models with a polynomial trend. Chung-Ming Kuan. 84 (1998) 75–91

Trend stationarity in the /(2) cointegration model. Anders Rahbek, Hans Christian Kongsted and Clara Jorgensen. 90 (1999) 265–289

Trending data * Autocorrelation- and heteroskedasticity-consistent t-values with ____. Walter Kramer and Sonja Michels. 76 (1997) 141–147

Trending regressors * Likelihood ratio tests for multiple structural changes. Jushan Bai. 91 (1999) 299–323

Trending time series

Nonlinear stochastic trends. Clive W.J. Granger, Tomoo Inoue and Norman Morin. 81 (1997) 65–92

Rank tests for unit roots. Jorg Breitung and Christian Gourieroux. 81 (1997) 7–27

Testing the unit root with drift hypothesis against nonlinear trend stationarity, with an application to the US price level and interest rate. Herman J. Bierens. 81 (1997) 29–64

Trends * Nonlinear stochastic ____. Clive W.J. Granger, Tomoo Inoue and Norman

Triangular decomposition * Representations of I(2) cointegrated systems using the Smith-McMillan form. Niels Haldrup and Mark Salmon. 84 (1998) 303–325

Truncated normal * Exact small-sample inference in stationary, fully regular, dynamic demand models. Philippe J. Deschamps. 97 (2000) 51–91

t-test * On the sensitivity of the usual E and F-tests to covariance misspecification. A.N. Banerjee and J.R. Magnus. 95 (2000) 157–176

t-values * Autocorrelation- and heteroskedasticity-consistent ____ with trending data. Walter Kramer and Sonja Michels. 76 (1997) 141–147

Two-stage estimation * Estimating count data models with endogenous switching: Sample selection and endogenous treatment effects. Joseph V. Terza. 84 (1998) 129–154

Two-step estimation of panel data models with censored endogenous variables and selection bias. NOTE: Must format entries to match those of other journal indices. Francis Vella and Marno Verbeek. 90 (1999) 239–263

Two-step estimator * A semiparametric ____ in a multivariate long memory model. Ignacio N. Lobato. 90 (1999) 129–153

Type 3 Tobit models * Estimation of ____ using symmetric trimming and pairwise comparisons. Bo E. Honore, Ekaterini Kyriazidou and Christopher Udry. 76 (1997) 107–128

Type I error * Empirically relevant critical values for hypothesis tests: A bootstrap approach. J.L. Horowitz and N.E. Savin. 95 (2000) 375–389

U-statistics * On estimation and testing goodness of fit for m-dependent stable sequences. Rohit S. Deo. 99 (2000) 349–372

Ultrastructural model * Improved estimation of the slope parameter in a linear ____ when measurement errors are not necessarily normal. Anil K. Srivastava and Shalabh. 78 (1997) 153–157

Uncertainty * Unit root tests in the presence of ____ about the non-stochastic trend. L. Ayat and P. Burridge. 95 (2000) 71–96

Uncovered interest rate parity * Structural analysis of vector error correlation models with exogenous I(1) variables. M. Hashem Pesaran, Yongcheol Shin and Richard J. Smith. 97 (2000) 293–343

Unemployment

Estimating the density of ____ duration based on contaminated samples or small samples. H.K. Ryu and D. J. Slottje. 95 (2000) 131–156

Lending cycles. Patrick K. Asea and Brock Blomberg. 83 (1998) 89–128

Uniform laws of large numbers and stochastic Lipschitz-continuity. Robert M. de Jong. 86 (1998) 243–268

Union status * The union/non-union wage differential: An application of semiparametric methods. Gauthier Lanot and Ian Walker. 84 (1998) 327–349

Unit autoregressive

Spurious rejections by Dickey-Fuller tests in the presence of a break under the null. Stephen J. Leybourne, Terence C. Mills and Paul Newbold. 87 (1998) 191–203

The strength of evidence for ____ and structural breaks: A Bayesian perspective. John Marriott and Paul Newbold. 98 (2000) 1–25

Unit root(s)

Adjusted estimates and Wald statistics for the AR(1) model with constant. Pekka Pere. 98 (2000) 335–363

Analysis of cointegration vectors using the GMM approach. Carmela E. Quintos. 85 (1998) 155–188

Bayesian analysis of long memory and persistence using ARFIMA models. Gary Koop, Eduardo Ley, Jacek Osiewalski and Mark F.J. Steel. 76 (1997) 149–169

Bayesian analysis of seasonal ____ and seasonal mean shifts. Franses, Philip Hans, Henk Hoek and Richard Paap. 78 (1997) 359–380

Discrete and continuous time cointegration. F. Comte. 88 (1999) 207–226

Estimation and inference in nearly unbalanced nearly cointegrated systems. Serena Ng and Pierre Perron. 79 (1997) 53–81

Exact tests in single equation autoregressive distributed lag models. Jan F. Kiviet and Jean-Marie Dufour. 80 (1997) 325–353

Fully modified IV, GIVE and GMM estimation with possibly non-stationary regressors and instruments. Yuichi Kitamura and Peter C.B. Phillips. 80 (1997) 85–123

Further evidence on breaking trend functions in macroeconomic variables. Pierre Perron. 80 (1997) 355–385

Gaussian tests for seasonal unit roots based on Cauchy estimation and recursive mean adjustments. Dong Wan Shin and Beong Soo So. 99 (2000) 107–137

I(O) In, integration and cointegration out: Time series properties of endogenous growth models. S.-H. Paul Lau. 93 (1999) 1–24

Inference for unit roots in dynamic panels where the time dimension is fixed. Richard D.F. Harris and Elias Tzavalis. 91 (1999) 201–226

Inference in possibly integrated vector autoregressive models: Some finite sample evidence. Hiroshi Yamada and Hiro Y. Toda. 86 (1998) 55–95

Multiple ____ in periodic autoregression. H. Peter Boswijk, Philip Hans Franses and Niels Haldrup. 80 (1997) 167–193

Nonparametric cointegration analysis. Herman J. Bierens. 77 (1997) 379–404

On the distributions of Augmented Dickey-Fuller statistics in processes with moving average components. J.W. Galbraith and V. Zinde-Walsh. 93 (1999) 25–47

Pitfalls in testing for long run relationships. Jesus Gonzalo and Tae-Hwy Lee. 86 (1998) 129–154

Rank tests for ____. Jorg Breitung and Christian Gourieroux. 81 (1997) 7–27

Sources of nonmonotonic power when testing for a shift in mean of a dynamic time series. Timothy J. Vogelsang. 88 (1999) 283–299

Stability tests in error correction models. Carmela E. Quintos. 82 (1998) 289–315

Structural analysis of vector error correlation models with exogenous I(1) variables. M. Hashem Pesaran, Yongcheol Shin and Richard J. Smith. 97 (2000) 293–343

Testing for integration using evolving trend and seasonals models: A Bayesian approach. Gary Koop and Herman K. Van Dijk. 97 (2000) 261–291

Testing for r versus r-1 cointegrating vectors. Andy Snell. 88 (1999) 151–191

Testing of ____ and other non-stationary hypotheses in macroeconomic time series. L.A. Gil-Alana and P.M. Robinson. 80 (1997) 241–268

Testing the ____ with drift hypothesis against nonlinear trend stationarity, with an application to the US price level and interest rate. Herman J. Bierens. 81 (1997) 29–64

Weak exogeneity in 1(2)VAR systems. P. Paruolo and A. Rahbek. 93 (1999) 281–308

Unit-root asymptotics * Impulse response and forecast error variance asymptotics in nonstationary VARs. Peter C.B. Phillips. 83 (1998) 21–56

Unit root null hypothesis * Spurious rejections by Dickey-Fuller tests in the presence of a break under the null. Stephen J. Leybourne, Terence C. Mills and Paul Newbold. 87 (1998) 191–203

Unit root tests
Distribution theory for ____ with conditional heteroskedasticity. B. Seo. 91 (1999) 113–144

Inference in a nearly integrated autoregressive model with nonnormal innovations. Thomas J. Rothenberg and James H. Stock. 80 (1997) 269–286

Long-run effects of price promotions in scanner markets. Marnik G. Dekimpe, Dominique M. Hanssens and Jorge M. Silva-Risso. 89 (1999) 269–291

Unit root tests in the presence of uncertainty about the non-stochastic trend. L. Ayat and P. Burridge. 95 (2000) 71–96

Univariate distributions * Ordering ____ by entropy and variance. Nader Ebrahimi, Esfandiar Maasoumi and Ehsan S. Soofi. 90 (1999) 317–336

Unobserved component models
Detecting shocks: Outliers and breaks in time series. A.C. Atkinson, S.J. Koopman and N. Shephard. 80 (1997) 387–422

Estimation error and the specification of ____. A. Maravall and C. Planas. 92 (1999) 325–353

Unobserved components
Estimation of stochastic volatility models via Monte Carlo maximum likelihood. Gleb Sandmann and Siem Jan Koopman. 87 (1998) 271–301

Testing for a slowly changing level with special reference to stochastic volatility. Andrew Harvey and Mariane Streibel. 87 (1998) 167–189

Unobserved heterogeneity
Labour market transitions and retirement of men in the UK. Costas Meghir and Edward Whitehouse. 79 (1997) 327–354

Semiparametric estimation of count regression models. Shiferaw Gurmu, Paul Rilstone and Steven Stern. 88 (1999) 123–150

Stratified partial likelihood estimation. G. Ridder and I. Tunali. 92 (1999) 193–232

U-processes * Rank estimators for monotonic index models. Christopher Cavanagh and Robert P. Sherman. 84 (1998) 351–381

Value-at risk * Nonparametric risk management and implied risk. Y. Ait-Sahalia and A.W. Lo. 94 (2000) 9–51

VAR model(s)
Inference on one-way effect and evidence in Japanese macroeconomic date. Feng Yao and Yuzo Hosoya. 98 (2000) 225–255

Testing exact rational expectations in cointegrated vector autoregressive models. S. Johansen and A.R. Swensen. 93 (1999) 73–91

VAR process * Testing for the cointegrating rank of a ____ with a time trend. H. Lütkepohl and P. Saikkonen. 95 (2000) 177–198

VAR systems * Weak exogeneity in I(2)____. P. Paruolo and A. Rahbek. 93 (1999) 281–308

VARFIMA models * Indirect estimation of ARFIMA and ____. V.L. Martin and N.P. Wilkins. 93 (1999) 149–175

Variance errors * Tests for cointegration with infinite ____. Mehmet Caner. 86 (1998) 155–175

Variance matrix * The sensitivity of OLS when the ____ is (partially) unknown. A.N. Banerjee and J.R. Magnus. 92 (1999) 295–323

Variance orderings * Ordering univariate distributions by entropy and variance. Nader Ebrahimi, Esfandiar Maasoumi and Ehsan S. Soofi. 90 (1999) 317–336

Variance ratio tests * Subsampling for heteroskedastic time series. D.N. Politis, Joseph P. Romano and Michael Wolf. 81 (1997) 281–317

Variance reduction * Estimation of dynamic and ARCH Tobit models. Lung-fei Lee. 92 (1999) 355–390

Vector autoregression

Block recursion and structural vector autoregressions. Tao Zha. 90 (1999) 291–316

Exact small-sample inference in stationary, fully regular, dynamic demand models. Philippe J. Deschamps. 97 (2000) 51–91

Impulse response and forecast error variance asymptotics in nonstationary VARs. Peter C.B. Phillips. 83 (1998) 21–56

Model selection in partially nonstationary vector autoregressive processes with reduced rank structure. John C. Chao and Peter C.B. Phillips. 91 (1999) 227–271

Vector autoregressive disturbances * Efficient estimation in the linear simultaneous equations model with ____. Darrell A. Turkington. 85 (1998) 51–74

Vector autoregressive model(s)

Inference in possibly integrated vector autoregressive models: Some finite sample evidence. Hiroshi Yamada and Hiro Y. Toda. 86 (1998) 55–95

Testing exact rational expectations in cointegrated ____. S. Johansen and A.R. Swensen. 93 (1999) 73–91

Trend stationarity in the /(2) cointegration model. Anders Rahbek, Hans Christian Kongsted and Clara Jorgensen. 90 (1999) 265–289

Vector autoregressive moving average process * Analysis of cointegrated VARMA processes. Helmut Lütkepohl and Holger Claessen. 80 (1997) 223–239

Vector autoregressive process

Impulse response analysis in infinite order cointegrated ____. Helmut Lütkepohl and Pentti Saikkonen. 81 (1997) 127–157

Modified Wald tests under nonregular conditions. Helmut Lütkepohl and Maike M. Burda. 78 (1997) 315–332

Testing cointegration in infinite order ____. Pentti Saikkonen and Ritva Luukkonen. 81 (1997) 93–126

Testing for the cointegrating rank of a VAR process with a time trend. H. Lütkepohl and P. Saikkonen. 95 (2000) 177–198

Testing parameter constancy in linear models against stochastic stationary parameters. Chien-Fu Jeff Lin and Timo Terasvirta. 90 (1999) 193–213

Vector autoregressive systems * Weak exogeneity in 1(2)VAR systems. P. Paruolo and A. Rahbek. 93 (1999) 281–308

Vector correlated disturbances * Generalised vec operators and the seemingly unrelated regression equations model with ____. Darrell Turkington. 99 (2000) 225–253

Vector error correlation models * Structural analysis of ____ with exogenous I(1) variables. M. Hashem Pesaran, Yongcheol Shin and Richard J. Smith. 97 (2000) 293–343

Volatility

Dynamic equilibrium and ____ in financial asset markets. Yacine Ait-Sahalia. 84 (1998) 93–127

Ordering univariate distributions by entropy and variance. Nader Ebrahimi, Esfandiar Maasoumi and Ehsan S. Soofi. 90 (1999) 317–336

The detection and estimation of long memory in stochastic ____. F. Jay Breidt, Nuno Crato and Pedro de Lima. 83 (1998) 325–348

Volatility clustering * Moments of Markov switching models. A. Timmermann. 96 (2000) 75–111

Volatility dependencies * Semiparametric estimation of long-memory ____: The role of high-frequency data. Tim Bollerslev and Jonathan H. Wright. 98 (2000) 81–106

Volatility function * Local polynomial estimators of the ____ in nonparametric autoregression. W. Hardle and A. Tsybakov. 81 (1997) 223–242

Volatility model * Efficient method of moments estimation of a stochastic ____: A Monte Carlo study. T.G. Andersen, H.-J. Chung and B.E. Sorensen. 91 (1999) 61–87

Wage differential(s)

Changes in relative wages in the 1980s: Returns to observed and unobserved skills and black-white ____. Kenneth Y. Chay and David S. Lee. 99 (2000) 1–38

Discrete factor approximations in simultaneous equation models: Estimating the impact of a dummy endogenous variable on a continuous outcome. T.A. Mroz. 92 (1999) 233–274

The union/non-union ____: An application of semi-parametric methods. Gauthier Lanot and Ian Walker. 84 (1998) 327–349

Wages * Health and ____: Evidence on men and women in urban Brazil. Duncan Thomas and John Strauss. 77 (1997) 159–185

Wald statistic(s)

Adjusted estimates and ____ for the AR(1) model with constant. Pekka Pere. 98 (2000) 335–363

Inference on one-way effect and evidence in Japanese macroeconomic date. Feng Yao and Yuzo Hosoya. 98 (2000) 225–255

Wald test(s)

Modified ____ under nonregular conditions. Helmut Lütkepohl and Maike M. Burda. 78 (1997) 315–332

Sources of nonmonotonic power when testing for a shift in mean of a dynamic time series. Timothy J. Vogelsang. 88 (1999) 283–299

Testing for GARCH effects: A one-sided approach. Antonis Demos and Enrique Sentana. 86 (1998) 97–127

Weak exogeneity in 1(2)VAR systems. P. Paruolo and A. Rahbek. 93 (1999) 281–308

Weak instruments * Initial conditions and moment restrictions in dynamic panel data models. Richard Blundell and Stephen Bond. 87 (1998) 115–143

Weakly correlated regressors * The distributions of the J and Cox non-nested tests in regression models with ____. L. Michelis. 93 (1999) 369–401

Weighted average power * Estimating count data models with endogenous switching: Sample selection and endogenous treatment effects. Joseph V. Terza. 84 (1998) 129–154

Weighted exogenous sampling liklihood (WESML) * Bayes WESML: Posterior inference from choice-based samples. Tony Lancaster. 79 (1997) 291–303

Weighted least squares * On the use of sampling weights when estimating regression models with survey data. L. Magee, A.L. Robb and J.B. Burbidge. 84 (1998) 251–271

Weights * Censoring of outcomes and regressors due to survey nonresponse: Identification and estimation using ____ and imputations. Joel L. Horowitz and Charles F. Manski. 84 (1998) 37–58

Wishart distribution * Comment: Bayesian multinomial probit models with a normalization constraint. Agostino Nobile. 99 (2000) 335–345

Work capacity * Nutritional status, the capacity for work, and poverty traps. Partha Dasgupta. 77 (1997) 5–37

World wide web * Fellow's opinion: Econometrics, data, and the ____. William A. Barnett. 77 (1997) 297–302

XploRe * Internet-based econometric computing. W. Hardle and J. Horowitz. 95 (2000) 333–345

Zero inflation * Semiparametric estimation of count regression models. Shiferaw Gurmu, Paul Rilstone and Steven Stern. 88 (1999) 123–150

ELSEVIER

Journal of Econometrics 100 (2001) 277–318

JOURNAL OF Econometrics

www.elsevier.nl/locate/econbase

Master indices

Author index

Journal of Econometrics volumes 76–99

Abrevaya, Jason

Leapfrog estimation of a fixed-effects model with unknown transformation of the dependent variable. 93 (1999) 203–228

Misclassification of the dependent variable in a discrete-response setting (with J.A. Hausman and F.M. Scott-Morton). 87 (1998) 239–269

Rank estimation of a generalized fixed-effects regression model. 95 (2000) 1–23

Ahn, Byung Chul

Testing the null of stationarity for multiple time series (with In Choi). 88 (1999) 41–77

Ahn, Seung C.

Efficient estimation of dynamic panel data models: Alternative assumptions and simplified estimation (with Peter Schmidt). 76 (1997) 309–321

Efficient estimation of panel data models with strictly exogenous explanatory variables (with K.S. Im, P. Schmidt and J.M. Wooldridge). 93 (1999) 177–201

Ai, Chunrong

Estimation of some partially specified nonlinear models (with Daniel McFadden). 76 (1997) 1–37

Ait-Sahalia, Yascine

Dynamic equilibrium and volatility in financial asset markets. 84 (1998) 93–127

Nonparametric risk management and implied risk (with A.W. Lo). 94 (2000) 9–51

Allenby, Greg M.

Marketing models of consumer heterogeneity (with Peter E. Rossi). 89 (1999) 57–78

Ananda, Malwane M.A.

Bayesian and non-Bayesian solutions to analysis of covariance models under heteroscedasticity. 86 (1998) 177–192

Andersen, Torben G.

Efficient method of moments estimation of a stochastic volatility model: A Monte Carlo study (with H.-J. Chung and B.E. Sorensen). 91 (1999) 61–87

Estimating continuous-time stochastic volatility models of the short-term interest rate (with Jesper Lund). 77 (1997) 343–377

0304-4076/01/$ - see front matter © 2001 Elsevier Science S.A. All rights reserved.
PII: S0304-4076(00)00080-4

Andersen, Torben G.
GMM and QML asymptotic standard deviations in stochastic volatility models: Comments on Ruiz (1994) (with Bent E. Sorensen). 76 (1997) 397–403

Anderson, Heather M.
Testing multiple equation systems for common nonlinear components (with Farshid Vahid). 84 (1998) 1–36

Andrews, Donald W.K.
Hypothesis testing with a restricted parameter space. 84 (1998) 155–199

Asea, Patrick K.
Heterogeneous information arrival and option pricing (with Mthuli Ncube). 83 (1998) 291–323

Lending cycles (with Brock Blomberg). 83 (1998) 89–128

Atkinson, A.C.
Detecting shocks: Outliers and breaks in time series (with S.J. Koopman and N. Shephard). 80 (1997) 387–422

Atkinson, Scott E.
Parametric tests for static and dynamic equilibrium (with Robert Halvorsen). 85 (1998) 33–50

Ayat, Leila
Unit root tests in the presence of uncertainty about the non-stochastic trend (with P. Burridge). 95 (2000) 71–96

Bagozzi, Richard P.
Representation of measurement error in marketing variables: Review of approaches and extension to three-facet designs (with Youjae Yi and Kent D. Nassen). 89 (1999) 393–421

Bai, Jushan
Likelihood ratio tests for multiple structural changes. 91 (1999) 299–323

Baier, Daniel
Optimal product positioning based on paired comparison data (with Wolfgang Gaul). 89 (1999) 365–392

Baker, Michael
Duration dependence and nonparametric heterogeneity: A Monte Carlo study (with Angelo Melino). 96 (2000) 357–393

Bakshi, Gurdip
Pricing and hedging long term options (with C. Cao and Z. Chen). 94 (2000) 277–318

Baltagi, Badi H.
Pooled estimators vs. their heterogeneous counterparts in the context of dynamic demand for gasoline (with James M. Griffin). 77 (1997) 303–327

Banerjee, A.N.
On the sensitivity of the usual E and F-tests to covariance misspecification (with J.R. Magnus). 95 (2000) 157–176

Banerjee, A.N.
The sensitivity of OLS when the variance matrix is (partially) unknown (with J.R. Magnus). 92 (1999) 295–323

Barnett, William A.
A single-blind controlled competition among tests for nonlinearity and chaos (with A. Ronald Gallant, Melvin J. Hinich, Jochen A. Jungeilges, Daniel T. Kaplan and Mark J. Jensen). 82 (1998) 157–192

Fellow's opinion: Econometrics, data, and the world-wide web. 77 (1997) 297–302

Bates, David S.
Post-'87 crash fears in the S & P 500 futures option market. 94 (2000) 181–238

Behrman, Jere R.
The dynamics of agricultural production and the calorie income relationship: Evidence from Pakistan (with Andrew D. Foster and Mark R. Rosenzweig). 77 (1997) 187–207

Bertschek, Irene
Convenient estimators for the panel probit model (with Michael Lechner). 87 (1998) 329–371

Bhargava, Alok
Analysis of data on health (editor). 77 (1997) 1–296

Editor's introduction: Analysis of data on health. 77 (1997) 1

Nutritional status and the allocation of time in Rwandese households. 77 (1997) 277–295

Bidani, Benu
Decomposing social indicators using distributional data (with Martin Ravallion). 77 (1997) 125–139

Bierens, Herman J.
Nonparametric cointegration analysis. 77 (1997) 379–404

Testing the unit root with drift hypothesis against nonlinear trend stationarity, with an application to the US price level and interest rate. 81 (1997) 29–64

The econometric consequences of the ceteris paribus condition in economic theory (with N.R. Swanson). 95 (2000) 223–253

Bilias, Yannis
Simple resampling methods for censored regression quantiles (with Songnian Chen and Zhiliang Ying). 99 (2000) 373–386

Billio, M.
Bayesian estimation of switching ARMA models (with A. Monfort and C.P. Robert). 93 (1999) 229–255

Bloemen, Hans G.
Job search theory, labour supply and unemployment duration. 79 (1997) 305–325

Blomberg, Brock
Lending cycles (with Patrick K. Asea). 83 (1998) 89–128

Blommestein, Hans J.
The influence of sample size on the degree of redundancy in spatial lag operators (with Nick A.M. Koper). 82 (1998) 317–333

Bloom, David E.
Does the AIDS epidemic threaten economic growth? (with Ajay S. Mahal). 77 (1997) 105–124

Blundell, Richard
Initial conditions and moment restrictions in dynamic panel data models (with Stephen Bond). 87 (1998) 115–143

Bockenholt, Ulf
Mixed INAR(1) Poisson regression models: Analyzing heterogeneity and serial dependencies in longitudinal count data. 89 (1999) 317–338

Bollen, N.P.B.
Regime switching in foreign exchange rates: Evidence from currency option prices (with S.F. Gray and R.E. Whaley). 94 (2000) 239–276

Bollerslev, Tim.
Long-term equity anticipation securities and stock market volatility dynamics (with H.O. Mikkelsen). 92 (1999) 75–99

Semiparametric estimation of long-memory volatility dependencies: The role of high-frequency data (with Jonathan H. Wright). 98 (2000) 81–106

Bond, Stephen
Initial conditions and moment restrictions in dynamic panel data models (with Richard Blundell). 87 (1998) 115–143

Bossaerts, Peter
Local parametric analysis of hedging in discrete time (with Pierre Hillion). 81 (1997) 243–272

Boswijk, H. Peter
Multiple unit roots in periodic autoregression (with Philip Hans Franses and Niels Haldrup). 80 (1997) 167–193

Breidt, F. Jay
The detection and estimation of long memory in stochastic volatility (with Nuno Crato and Pedro de Lima). 83 (1998) 325–348

Breitung, Jorg
Rank tests for unit roots (with Christian Gourieroux). 81 (1997) 7–27

Breslaw, Jon A.
Simulated latent variable estimation of models with ordered categorical data (with James McIntosh). 87 (1998) 25–47

Breusch, Trevor
Redundancy of moment conditions (with H. Qian, P. Schmidt and D. Wyhowski). 91 (1999) 89–111

Broadie, Mark
American options with stochastic dividends and volatility: A nonparametric investigation (with J. Detemple, E. Ghysels and O. Torres). 94(2000) 53–92

Brownstone, David
Bootstrap confidence bands for shrinkage estimators (with Camilla Kazimi). 90 (1999) 99–127

Forecasting new product penetration with flexible substitution patterns (with Kenneth Train). 89 (1999) 109–129

Broze, Laurence
Pseudo-maximum likelihood method, adjusted pseudo-maximum likelihood method and covariance estimators (with Christian Gourieroux). 85 (1998) 75–98

Burbidge, J.B.
On the use of sampling weights when estimating regression models with survey data (with L. Magee and A.L. Robb). 84 (1998) 251–271

Burda, Maike M.
Modified Wald tests under nonregular conditions (with Helmut Lütkepohl). 78 (1997) 315–332

Burridge, P.
Unit root tests in the presence of uncertainty about the non-stochastic trend (with L. Ayat). 95 (2000) 71–96

Butler, J.S.
Efficiency results of MLE and GMM estimation with sampling weights. 96 (2000) 25–37

Cameron, A. Colin
An R-squared measure of goodness of fit for some common nonlinear regression models (with Frank A.G. Windmeijer). 77 (1997) 342–329

Caner, Mehmet
Tests for cointegration with infinite variance errors. 86 (1998) 155–175

Cao, Charles
Pricing and hedging long term options (with G.Bakshi and Z. Chen). 94 (2000) 277–318

Carroll, R.J.
Estimation in choice-based sampling with measurement error and bootstrap analysis (with C.Y. Wang and Suojin Wang). 77 (1997) 65–86

Castillo, Enrique
An ordered family of Lorenz curves (with J.-M. Sarabia and D.J. Slottje). 91 (1999) 43–60

Cavanagh, Christopher
Rank estimators for monotonic index models (with Robert P. Sherman). 84 (1998) 351–381

Chamberlain, Gary
Econometrics and decision theory. 95 (2000) 255–283

Chambers, Marcus J.
The estimation of systems of joint differential-difference equations. 85 (1998) 1–31

Chambers, Robert G.
Using dominance in forming bounds on DEA models: The case of experimental agricultural data (with Rolf Fare, Edward Jaenicke and Erik Lichtenberg). 85 (1998) 189–203

Chao, John C.
Model selection in partially nonstationary vector autoregressive processes with reduced rank structure (with Peter C.B. Phillips). 91 (1999) 227–271

Posterior distributions in limited information analysis of the simultaneous equations model using the Jeffreys prior (with P.C.B. Phillips). 87 (1998) 49–86

Charlier, Erwin
Estimation of a censored regression panel data model using conditional moment restrictions efficiently (with B. Melenberg and A. van Soest). 95 (2000) 25–56

Chay, Kenneth Y.
Changes in relative wages in the 1980s: Returns to observed and unobserved skills and black-white wage differentials (with David S. Lee). 99 (2000) 1–38

Chen, Heng Z.
Semi-nonparametric estimation of binary response models with an application to natural resource valuation (with Alan Randall). 76 (1997) 323–340

Chen, Songnian
Distribution-free estimation of the random coefficient dummy endogenous variable model. 91 (1999) 171–199

Efficient estimation of binary choice models under symmetry. 96 (2000) 183–199

Estimating censored regression models in the presence of nonparametric multiplicative heteroskedasticity (with Shakeeb Kahn). 98 (2000) 283–316

Rank estimation of a location parameter in the binary choice model. 98 (2000) 317–334

Semiparametric estimation of the Type-3 Tobit model. 80 (1997) 1–34

Simple resampling methods for censored regression quantiles (with Yannis Bilias and Zhiliang Ying). 99 (2000) 373–386

Chen, Xiaohong
Consistent hypothesis testing in sermiparametric and non-parametric models for econometric time series (with Yanqin Fan). 91 (1999) 373–401

Chen, Y.-T.
Testing time reversibility without moment restrictions (with R.Y. Chou and C.-M. Kuan). 95 (2000) 199–218

Chen, Zhiwu
Pricing and hedging long term options (with G.Bakshi and C. Cao). 94 (2000) 277–318

Chiang, Jeongwen
Markov chain Monte Carlo and models of consideration set and parameter heterogeneity (with Siddhartha Chib and Chakravarthi Narasimhan). 89 (1999) 223–248

Bayesian analysis of cross-section and clustered data treatment models (with Barton H. Hamilton). 97 (2000) 25–50

Estimation and comparison of multiple change-point models. 86 (1998) 221–241

Chib, Siddhartha
Markov chain Monte Carlo and models of consideration set and parameter heterogeneity (with Jeongwen Chiang and Chakravarthi Narasimhan). 89 (1999) 223–248

Posterior simulation and Bayes factors in panel count data models (with Edward Greenberg and Rainer Winkelmann). 86 (1998) 33–54

Chintagunta, Pradeep
Product line extensions and competitive market interactions: An empirical analysis (with Vrinda Kadiyali and Naufel Vilcassim). 89 (1999) 339–363

Choi, In
Testing the null of stationarity for multiple time series (with Byung Chul Ahn). 88 (1999) 41–77

Choi, Jungwhan
A latent structure double hurdle regression model for exploring heterogeneity in consumer search patterns (with Wayne S. DeSarbo). 89 (1999) 423–455

Choi, Ki-Hong
Generalized extreme value model and additively separable generator function (with Choon-Geol Moon). 76 (1997) 129–140

Chong, Terence Tai-Leung
Estimation the differencing parameter via the partial autocorrelation function. 97 (2000) 365–381

Chou, R.Y.
Testing time reversibility without moment restrictions (with Y.-T. Chen and and C.-M. Kuan). 95 (2000) 199–218

Christensen, Bent Jesper
Inference in non-linear panel models with partially missing observations: The case of the equilibrium search model(with Nicholas M. Kiefer). 79 (1997) 201–219

Chung, C.-F.
The spurious regression of fractionally integrated processes (with W.-J. Tsay). 96 (2000) 155–182

Chung, H.-J.
Efficient method of moments estimation of a stochastic volatility model: A Monte Carlo study (with T.G. Andersen and B.E. Sorensen). 91 (1999) 61–87

Claessen, Holger
Analysis of cointegrated VARMA processes (with Helmut Lütkepohl). 80 (1997) 223–239

Clement, E.
Econometric specification of the risk neutral valuation model (with C. Gourieroux and A. Monfort). 94 (2000) 117–143

Collado, M. Dolores
Estimating dynamic models from time series of independent cross-sections. 82 (1998) 37–62

Comte, F.
Discrete and continuous time cointegration. 88 (1999) 207–226

Conley, T.G.
GMM estimation with cross sectional dependence. 92 (1999) 1–45

Cooley, Thomas F.
Business cycle analysis without much theory: A look at structural VARs (with Mark Dwyer). 83 (1998) 57–88

Corradi, V.
Reconsidering the continuous time limit of the GARCH(1,1) process. 96 (2000) 145–153

Testing for stationarity-ergodicity and for comovements between nonlinear discrete time Markov processes (with N.R. Swanson and H. White). 96 (2000) 39–73

Corts, Kenneth S.
Conduct parameters and the measurement of market power. 88 (1999) 227–250

Cragg, John G.
Inferring the rank of a matrix (with Stephen G. Donald). 76 (1997) 223–250

Crato, Nuno
The detection and estimation of long memory in stochastic volatility (with F. Jay Breidt and Pedro de Lima). 83 (1998) 325–348

Crepon, Bruno
Parameters of interest, nuisance parameter and orthogonality conditions. An application to autoregressive errors component models (with Francis Kramarz and Alain Trognow). 82 (1998) 135–156

Research and development, competition and innovation Pseudo-maximum likelihood and simulated maximum likelihood methods applied to count data models with heterogeneity (with Emmanuel Duguet). 79 (1997) 355–378

Crockett, Jean A.
Rational expectations, inflation and the nominal interest rate. 83 (1998) 349–363

Dagenais, Denyse L.
Higher moment estimators for linear regression models with errors in the variables (with Marcel G. Dagenais). 76 (1997) 193–221

Dagenais, Marcel G.
Higher moment estimators for linear regression models with errors in the variables (with Denyse L. Dagenais). 76 (1997) 193–221

Dasgupta, Partha
Nutritional status, the capacity for work, and poverty traps. 77 (1997) 5–37

Dastoor, Naorayex K.
Testing for conditional heteroskedasticity with misspecified alternative hypotheses. 82 (1998) 63–80

Davidson, James
Structural relations, cointegration and identification: Some simple results and their application. 87 (1998) 87–113

DeJong, David N.
A Bayesian approach to dynamic macroeconomics (with Beth F. Ingram and Charles H. Whiteman). 98 (2000) 203–223

De Jong, Robert M.
Uniform laws of large numbers and stochastic Lipschitz-continuity. 86 (1998) 243–268

de Lima, Pedro J.F.
On the robustness of nonlinearity tests to moment condition failure. 76 (1997) 251–280

The detection and estimation of long memory in stochastic volatility (with F. Jay Breidt and Nuno Crato). 83 (1998) 325–348

Dekimpe, Marnik G.
Long-run effects of price promotions in scanner markets (with Dominique M. Hanssens and Jorge M. Silva-Risso). 89 (1999) 269–291

Delgado, M.A.
Nonparametric inference on structural breaks (with J. Hidalgo). 96 (2000) 113–144

Demos, Antonis
Testing for GARCH effects: A one-sided approach (with Enrique Sentana). 86 (1998) 97–127

Deo, Rohit S.
On estimation and testing goodness of fit for m-dependent stable sequences. 99 (2000) 349–372

Spectral tests of the martingale hypothesis under conditional heteroscedasticity. 99 (2000) 291–315

DeSarbo, Wayne S.
A Bayesian multidimensional scaling procedure for the spatial analysis of revealed choice data (with Youngchan Kim and Duncan Fong). 89 (1999) 79–108

A latent structure double hurdle regression model for exploring heterogeneity in consumer search patterns (with Jungwhan Choi). 89 (1999) 423–455

Deschamps, Philippe J.
Exact small-sample inference in stationary, fully regular, dynamic demand models. 97 (2000) 51–91

Full maximum likelihood estimation of dynamic demand models. 82 (1998) 335–359

Detemple, Jerome
American options with stochastic dividends and volatility: A nonparametric investigation (with M. Broadie, E. Ghysels and O. Torres). 94 (2000) 53–92

Dhrymes, Phoebus J.
Identification and Kullback information in the GLSEM. 83 (1998) 163–184

Diebold, Francis X.
Why are estimates of agricultural supply response so variable? (with Russell L. Lamb). 76 (1997) 357–373

Dionne, Georges
Debt, moral hazard and airline safety: An empirical evidence (with Robert Gagne, Francois Gagnon and Charles Vanasse). 79 (1997) 379–402

Inferring technological parameters from incomplete panel data (with Robert Gagne and Charles Vanasse). 87 (1998) 303–327

Donald, Stephen G.
Inferring the rank of a matrix (with John G. Cragg). 76 (1997) 223–250

Doran, Howard E.
Applying linear time-varying constraints to econometric models: With an application to demand systems (with Alicia N. Rambaldi). 79 (1997) 83–95

Dorfman, Alan H.
The Sato-Vartia index and the monotonicity axiom (with Marshall B. Reinsdorf). 90 (1999) 45–61

Dorsey, Robert E.
Maximum score estimation of disequilibrium models and the role of anticipatory price-setting (with Walter J. Mayer). 87 (1998) 1–24

Draisma, Gerrit
Recognizing changing seasonal patterns using artificial neural networks (with Philip Hans Franses). 81 (1997) 273–280

Drost, F.C.
Efficiency comparisons of maximum-likelihood-based estimators in GARCH models (with G. Gonzalez-Rivera). 93 (1999) 93–111

Efficient estimation in semiparametric GARCH models (with Chris A.J. Klaassen). 81 (1997) 193–221

Duan, Jin-Chuan
Augmented GARCH(p,q) process and its diffusion limit. 79 (1997) 97–127

Dufour, Jean-Marie
Exact tests in single equation autoregressive distributed lag models (with Jan F. Kiviet). 80 (1997) 325–353

Markovian processes, two-sided autoregressions and finite-sample inference for stationary and nonstationary autoregressive processes (with Olivier Torres). 99 (2000) 255–289

Duggal, V.G.
Infrastructure and productivity: a nonlinear approach (with C. Saltzman and L.R. Klein). 92 (1999) 47–74

Duguet, Emmanuel
Research and development, competition and innovation Pseudo-maximum likelihood and simulated maximum likelihood methods applied to count data models with heterogeneity (with Bruno Crepon). 79 (1997) 355–378

Dwyer, Mark
Business cycle analysis without much theory: A look at structural VARs (with Thomas F. Cooley). 83 (1998) 57–88

Ebrahimi, Nader
Ordering univariate distributions by entropy and variance (with Esfandiar Maasoumi and Ehsan S. Soofi). 90 (1999) 317–336

Ellison, G.
A simple framework for nonparametric specification testing (with S.F. Ellison). 96 (2000) 1–23

Ellison, S.F.
A simple framework for nonparametric specification testing (with G. Ellison). 96 (2000) 1–23

Engle, Robert F.
Codependent cycles (with Farshid Vahid). 80 (1997) 199–221

Entorf, Horst
Random walks with drifts: Nonsense regression and spurious fixed-effect estimation. 80 (1997) 287–296

Erard, Brian
Self-selection with measurement errors. A microeconometric analysis of the decision to seek tax assistance and its implications for tax compliance. 81 (1997) 319–356

Erdem, Tulin
Econometric modeling of competition: A multi-category choice-based mapping approach (with Russell S. Winer). 89 (1999) 159–175

Missing price and coupon availability data in scanner panels: Correcting for the self-selection bias in choice model parameters (with Michael P. Keane and Baohong Sun). 89 (1999) 177–196

Fan, Yanqin
Consistent hypothesis testing in semiparametric and non-parametric models for econometric time series (with Xiaohong Chen). 91 (1999) 373–401

Fare, Rolf
Using dominance in forming bounds on DEA models: The case of experimental agricultural data (with Robert G. Chambers, Edward Jaenicke and Erik Lichtenberg). 85 (1998) 189–203

Fernandez, Carmen
A Bayesian analysis of multiple-output production frontiers (with Gary Koop and Mark Steel). 98 (2000) 47–79

On the use of panel data in stochastic frontier models with improper priors (with Jacek Osiewalski and Mark F.J. Steel). 79 (1997) 169–193

Filardo, Andrew J.
Business cycle durations (with Stephen F. Gordon). 85 (1998) 99–123

Fitzenberger, Bernd
The moving blocks bootstrap and robust inference for linear least squares and quantile regressions. 82 (1998) 235–287

Foekens, Eijte W.
Varying parameter models to accommodate dynamic promotion effects (with Peter S.H. Leeflang and Dick R. Wittink). 89 (1999) 249–268

Fong, Duncan
A Bayesian multidimensional scaling procedure for the spatial analysis of revealed choice data (with Wayne S. DeSarbo and Youngchan Kim). 89 (1999) 79–108

Fornari, Ilaria
Quasi-rotational expectations, an alternative to fully rational expectations: An application to US beef cattle supply (with Marc Nerlove). 83 (1998) 129–161

Foster, Andrew D.
The dynamics of agricultural production and the calorie income relationship: Evidence from Pakistan (with Jere R. Behrman and Mark R. Rosenzweig). 77 (1997) 187–207

Franses, Philip Hans
Bayesian analysis of seasonal unit roots and seasonal mean shifts (with Henk Hoek and Richard Paap). 78 (1997) 359–380

Multiple unit roots in periodic autoregression (with H. Peter Boswijk and Niels Halsdup). 80 (1997) 167–193

Outlier robust analysis of long-run marketing effects for weekly scanning data (with Teun Kloek and Andre Lucas). 89 (1999) 293–315

Recognizing changing seasonal patterns using artificial neural networks (with Gerrit Draisma). 81 (1997) 273–280

Gagne, Robert
Debt, moral hazard and airline safety: An empirical evidence (with Georges Dionne, Francois Gagnon and Charles Vanasse). 79 (1997) 379–402

Inferring technological parameters from incomplete panel data (with Georges Dionne and Charles Vanasse). 87 (1998) 303–327

Gagnon, Francois
Debt, moral hazard and airline safety: An empirical evidence (with Georges Dionne, Robert Gagne, and Charles Vanasse). 79 (1997) 379–402

Galbraith, J.W.
On the distributions of Augmented Dickey-Fuller statistics in processes with moving average components (with V. Zinde-Walsh). 93 (1999) 25–47

Gallant, A. Ronald
A single-blind controlled competition among tests for nonlinearity and chaos (with William A. Barnett, Melvin J. Hinich, Jochen A. Jungeilges, Daniel T. Kaplan and Mark J. Jensen). 82 (1998) 157–192

Estimation of stochastic volatility models with diagnostics (with David Hsieh and George Tauchen). 81 (1997) 159–192

The relative efficiency of method of moments estimators (with G. Tauchen). 92 (1999) 149–172

Gao, Ghuanming
Further consequences of viewing LIML as an iterated Aitken estimator (with Kajal Lahiri). 98 (2000) 187–202

Garcia, Rene
Pricing and hedging derivative securities with neural networks and a homogeneity hint (with R. Gencay). 94 (2000) 93–115

Econometric methods for derivative securities and risk management (edited with Eric Ghysels and Eric Renault). 94 (2000) 1–318

Econometric methods for derivative securities and risk management: Editors' introduction (with Eric Ghysels and Eric Renault). 94 (2000) 1–7

Gaul, Wolfgang
Optimal product positioning based on paired comparison data (with Daniel Baier). 89 (1999) 365–392

Gencay, R.
Pricing and hedging derivative securities with neural networks and a homogeneity hint (with R. Garcia). 94 (2000) 93–115

Gertler, Paul
Private health insurance and public expenditures in Jamaica (with Roland Sturm). 77 (1997) 237–257

Geweke, John F.
An empirical analysis of earnings dynamics among men in the PSID: 1968-1989 (with Michael Keane). 96 (2000) 293–356

Statistical inference in the multinomial multiperiod probit model (with Michael P. Keane and David E. Runkle). 80 (1997) 125–165

Ghysels, Eric
American options with stochastic dividends and volatility: A nonparametric investigation (with M. Broadie, J. Detemple, and O. Torres). 94 (2000) 53–92

Corrigendum to "Predictive tests for structural change with unknown breakpoint" [Journal of Econometrics 82 (1997) 209–233] (with Alain Guay and Alastair Hall). 90 (1997) 337–343

Econometric methods for derivative securities and risk management (edited with Rene Garcia and Eric Renault). 94 (2000) 1–318

Econometric methods for derivative securities and risk management: Editors' introduction (with Rene Garcia and Eric Renault). 94 (2000) 1–7

On seasonality and business cycle durations: A non-parametric investigation. 79 (1997) 269–290

Predictive tests for structural change with unknown breakpoint (with Alain Guay and Alastair Hall). 82 (1998) 209–233

Gil-Alana, L.A.
Testing of unit root and other non-stationary hypotheses in macroeconomic time series (with P.M. Robinson). 80 (1997) 241–268

Girman, Sourafel
A quasi-differencing approach to dynamic modelling from a time series of independent cross-sections. 98 (2000) 365–383

Godfrey, L.G.
Hausman tests for autocorrelation in the presence of lagged dependent variables. Some further results. 82 (1998) 197–207

Tests of non-nested regression models: Some results on small sample behaviour and the bootstrap. 84 (1998) 59–74

Golan, Amos
Estimation and inference with censored and ordered multinomial response data (with George Judge and Jeffrey Perloff). 79 (1997) 23–51

Goldberger, A.S.
Guest editorial: Principles of econometrics (with C.F. Manski). 95 (2000) 219–220

Gomez, Victor
Missing observations in ARIMA models: Skipping approach versus additive outlier approach (with Agustin Maravall and Daniel Pena). 88 (1999) 341–363

Gonul, Fusun F.
Estimating price expectations in the OTC medicine market: An application of dynamic stochastic discrete choice models to scanner panel data. 89 (1999) 41–56

Gonzalez-Rivera, G.
Efficiency comparisons of maximum-likelihood-based estimators in GARCH models (with F.C. Drost). 93 (1999) 93–111

Gonzalo, Jesus
Pitfalls in testing for long run relationships (with Tae-Hwy Lee). 86 (1998) 129–154

Gordon, Stephen F.
Business cycle durations (with Andrew J. Filardo). 85 (1998) 99–123

Gorgens, Tue
Semiparametric estimation of a censored regression model with an unknown transformation of the dependent variable (with Joel L. Horowitz). 90 (1991) 155–191

Gourieroux, C.
A count data model with unobserved heterogeneity (with M. Visser). 79 (1997) 247–268

Econometric specification of the risk neutral valuation model (with E. Clement and A. Monfort). 94 (2000) 117–143

Duration transition and count data models (with Thierry Magnac, co-editor). 79 (1997) 195–402

Pseudo-maximum likelihood method, adjusted pseudo-maximum likelihood method and covariance estimators (with Laurence Broze). 85 (1998) 75–98

Rank tests for unit roots (with Jorg Breitung). 81 (1997) 7–27

Gozalo, Pedro L.
Nonparametric bootstrap analysis with applications to demographic effects in demand functions. 81 (1997) 357–393

Local nonlinear least squares: Using parametric information in nonparametric regression (with Oliver Linton). 99 (2000) 63–106

Granger, Clive W.J.
An introduction to stochastic unit-root processes (with Norman R. Swanson). 80 (1997) 35–62

Nonlinear stochastic trends (with Tomoo Inoue and Norman Morin). 81 (1997) 65–92

Gray, S.F.
Regime switching in foreign exchange rates: Evidence from currency option prices (with N.P.B. Bollen and R.E. Whaley). 94 (2000) 239–276

Greenberg, Edward
Posterior simulation and Bayes factors in panel count data models (with Siddhartha Chib and Rainer Winkelmann). 86 (1998) 33–54

Griffin, James M.
Pooled estimators vs. their heterogeneous counterparts in the context of dynamic demand for gasoline (with Badi H. Baltagi). 77 (1997) 303–327

Guay, Alain
Corrigendum to "Predictive tests for structural change with unknown breakpoint" [Journal of Econometrics 82 (1997) 209–233] (with Eric Ghysels and Alastair Hall). 90 (1997) 337–343

Predictive tests for structural change with unknown breakpoint (with Eric Ghysels and Alastair Hall). 82 (1998) 209–233

Gurmu, Shiferaw
Semiparametric estimation of count regression models (with Paul Rilstone and Steven Stern). 88 (1999) 123–150

Hahn, Jinyong
Efficient estimation of panel data models with sequential moment restrictions. 79 (1997) 1–21

How informative is the initial condition in the dynamic panel model with fixed effects? 93 (1999) 309–326

Haldrup, Niels
Multiple unit roots in periodic autoregression (with H. Peter Boswijk and Philip Hans Franses). 80 (1997) 167–193

Representations of $I(2)$ cointegrated systems using the Smith-McMillan form (with Mark Salmon). 84 (1998) 303–325

Hall, Alastair
Corrigendum to "Predictive tests for structural change with unknown breakpoint" [Journal of Econometrics 82 (1997) 209–233] (with Eric Ghysels and Alain Guay). 90 (1997) 337–343

Predictive tests for structural change with unknown breakpoint (with Eric Ghysels and Alain Guay). 82 (1998) 209–233

Halvorsen, Robert
Parametric tests for static and dynamic equilibrium (with Scott E. Atkinson). 85 (1998) 33–50

Hamilton, Barton H.
Bayesian analysis of cross-section and clustered data treatment models (with Siddhartha Chib). 97 (2000) 25–50

Hansen, B.E.
Testing for structural change in conditional models. 97 (2000) 93–115

Threshold effects in non-dynamic panels: Estimation, testing, and inference. 93 (1999) 345–368

Hansen, Lars Peter
Spectral methods for identifying scalar diffusions (with Jose Alexandre Scheinkman and Nizar Touzi). 86 (1998) 1–32

Hanssens, Dominique M.
Long-run effects of price promotions in scanner markets (with Marnik G. Dekimpe and Jorge M. Silva-Risso). 89 (1999) 269–291

Hardle, W.
Internet-based econometric computing (with J. Horowitz). 95 (2000) 333–345

Local polynomial estimators of the volatility function in nonparametric autoregression (with A. Tsybakov). 81 (1997) 223–242

Harris, Katherine M.
A model of health plan choice: Inferring preferences and perceptions from a combination of revealed preference and attitudinal data (with Michael P. Keane). 89 (1999) 131–157

Harris, Richard D.F.
Inference for unit roots in dynamic panels where the time dimension is fixed (with Elias Tzavalis). 91 (1999) 201–226

Harvey, Andrew
Testing for a slowly changing level with special reference to stochastic volatility (with Mariane Streibel). 87 (1998) 167–189

Hausman, J.A.
Misclassification of the dependent variable in a discrete-response setting (with Jason Abrevaya and F.M. Scott-Morton). 87 (1998) 239–269

He, C.
Properties of moments of a family of GARCH processes (with T. Terasvirta). 92 (1999) 173–192

Hendry, David F.
Cointegration and dynamics in economics (with Neil Shephard, co-editor). 80 (1997) 195–424

Cointegration and dynamics in economics: Editor's introduction. 80 (1997) 195–197

Hensher, David
Combining sources of preference data (with Jordan Louviere and Joffre Swait). 89 (1999) 197–221

Hidalgo, J.
Nonparametric inference on structural breaks (with M.A. Delgado). 96 (2000) 113–144

Hillion, Pierre
Local parametric analysis of hedging in discrete time (with Peter Bossaerts). 81 (1997) 243–272

Hinich, Melvin J.
A single-blind controlled competition among tests for nonlinearity and chaos (with William A. Barnett, A. Ronald Gallant, Jochen A. Jungeilges, Daniel T. Kaplan and Mark J. Jensen). 82 (1998) 157–192

Hinkley, D.V.
Discussion of paper by H. Li and G.S. Maddala. 80 (1997) 319–323

Hodgson, Douglas J.
Adaptive estimation of cointegrating regressions with ARMA errors. 85 (1998) 231–267

Hoek, Hen,
Bayesian analysis of seasonal unit roots and seasonal mean shifts (with Philip Hans Franses and Richard Paap). 78 (1997) 359–380

Honore, Bo E.
Estimation of Type 3 Tobit models using symmetric trimming and pairwise comparisons (with Ekaterini Kyriazidou and Christopher Udry). 76 (1997) 107–128

Horowitz, Joel L.
Censoring of outcomes and regressors due to survey nonresponse: Identification and estimation using weights and imputations (with Charles F. Manski). 84 (1998) 37–58

Empirically relevant critical values for hypothesis tests: A bootstrap approach (with N.E. Savin). 95 (2000) 375–389

Internet-based econometric computing (with W. Hardle). 95 (2000) 333–345

Semiparametric estimation of a censored regression model with an unknown transformation of the dependent variable (with Tue Gorgens). 90 (1991) 155–191

Hosoya, Yuzo
Inference on one-way effect and evidence in Japanese macroeconomic data (with Feng Yao). 98 (2000) 225–255

Hsiao, C.
Modeling survey response bias with an analysis of the demand for an advanced electronic device (with Bao-Hong Sun). 89 (1999) 15–39

Testing serial correlation in semi-parametric panel data models (with Q. Li). 87 (1998) 207–237

Hsieh, David
Estimation of stochastic volatility models with diagnostics (with A. Ronald Gallant and George Tauchen). 81 (1997) 159–192

Huang, Ju-Chin
A nonparametric multiple choice method within the random utility framework (with Douglas W. Nychka). 97 (2000) 207–225

Ichimura, Hidehiko
Maximum likelihood estimation of a binary choice model with random coefficients of unknown distribution (with T. Scott Thompson). 86 (1998) 269–295

Im, K.S.
Efficient estimation of panel data models with strictly exogenous explanatory variables (with S.C. Ahn, P. Schmidt and J.M. Wooldridge). 93 (1999) 177–201

Im, Kyung So
Robustifying Glejser test of heteroskedasticity. 97 (2000) 179–188

Ingram, Beth F.
A Bayesian approach to dynamic macroeconomics (with David N. DeJong and Charles H. Whiteman). 98 (2000) 203–223

Inkmann, Joachim
Misspecified heteroskedasticity in the panel probit model: A small sample comparison of GMM and SML estimators. 97 (2000) 227–259

Inoue, Atsushi
Tests of cointegrating rank with a trend-break. 90 (1999) 215–237

Inoue, Tomoo
Nonlinear stochastic trends (with Clive W.J. Granger and Norman Morin). 81 (1997) 65–92

Jacquier, E.
Bayesian analysis of contingent claim model error (with Robert Jarrow). 94 (2000) 145–180

Jaenicke, Edward
Using dominance in forming bounds on DEA models: The case of experimental agricultural data (with Robert G. Chambers, Rolf Fare, and Erik Lichtenberg). 85 (1998) 189–203

Jarrow, Robert
Bayesian analysis of contingent claim model error (with E. Jacquier). 94 (2000) 145–180

Jensen, Mark J.
A single-blind controlled competition among tests for nonlinearity and chaos (with William A. Barnett, A. Ronald Gallant, Melvin J. Hinich, Jochen A. Jungeilges and Daniel T. Kaplan). 82 (1998) 157–192

Johansen, Soren
Likelihood analysis of seasonal cointegration (with Ernst Schaumburg). 88 (1999) 301–339

Testing exact rational expectations in cointegrated vector autoregressive models (with A.R. Swensen). 93 (1999) 73–91

Jorgensen, Clara
Trend stationarity in the /(2) cointegration model (with Anders Rahbek and Hans Christian Kongsted). 90 (1999) 265–289

Judge, George
Estimation and inference with censored and ordered multinomial response data (with Amos Golan and Jeffrey Perloff). 79 (1997) 23–51

Jungeilges, Jochen A.
A single-blind controlled competition among tests for nonlinearity and chaos (with William A. Barnett, A. Ronald Gallant, Melvin J. Hinich, Daniel T. Kaplan and Mark J. Jensen). 82 (1998) 157–192

Kadiyala, K. Rao
Asymptotic probability concentrations and finite sample properties of modified LIML estimators for equations with more than two endogenous variables (with Dennis Oberhelman). 98 (2000) 163–185

Kadiyali, Vrinda
Product line extensions and competitive market interactions: An empirical analysis (with Naufel Vilcassim and Pradeep Chintagunta). 89 (1999) 339–363

Kahn, Shakeeb
Estimating censored regression models in the presence of nonparametric multiplicative heteroskedasticity (with Songnian Chen). 98 (2000) 283–316

Kakwani, Nanak
Socioeconomic inequalities in health: Measurement, computation, and statistical inference (with Adam Wagstaff and Eddy van Doorslaer). 77 (1997) 87–103

Kao, Chihwa
Spurious regression and residual-based tests for cointegration in panel data. 90 (1999) 1–44

Kaplan, Daniel T.
A single-blind controlled competition among tests for nonlinearity and chaos (with William A. Barnett, A. Ronald Gallant, Melvin J. Hinich, Jochen A. Jungeilges, and Mark J. Jensen). 82 (1998) 157–192

Karanasos, Menelaos
The second moment and the autocovariance function of the squared errors of the GARCH model. 90 (1999) 63–76

Kazimi, Camilla
Bootstrap confidence bands for shrinkage estimators (with David Brownstone). 90 (1999) 99–127

Keane, Michael P.
A model of health plan choice: Inferring preferences and perceptions from a combination of revealed preference and attitudinal data (with Katherine M. Harris). 89 (1999) 131–157

An empirical analysis of earnings dynamics among men in the PSID: 1968-1989 (with John Geweke). 96 (2000) 293–356

Missing price and coupon availability data in scanner panels: Correcting for the self-selection bias in choice model parameters (with Tulin Erderm and Baohong Sun). 89 (1999) 177–196

Statistical inference in the multinomial multiperiod probit model (with John F. Geweke and David E. Runkle). 80 (1997) 125–165

Kiefer, Nicholas M.
Inference in non-linear panel models with partially missing observations: The case of the equilibrium search model (with Bent Jesper Christensen). 79 (1997) 201–219

Kim, J.-Y.
Detection of change in persistence of a linear time series. 95 (2000) 97–116

Kim, Youngchan
A Bayesian multidimensional scaling procedure for the spatial analysis of revealed choice data (with Wayne S. DeSarbo and Duncan Fong). 89 (1999) 79–108

King, Maxwell L.
Marginal likelihood score-based tests of regression disturbances in the presence of nuissance parameters (with Shahidur Rahman). 82 (1998) 81–106

Kitamura, Yuichi
Fully modified IV, GIVE and GMM estimation with possibly non-stationary regressors and instruments (with Peter C.B. Phillips). 80 (1997) 85–123

Kiviet, Jan F.
Exact tests in single equation autoregressive distributed lag models (with Jean-Marie Dufour). 80 (1997) 325–353

Klaassen, Chris A.J.
Efficient estimation in semiparametric GARCH models (with Feike C. Drost). 81 (1997) 193–221

Klein, Lawrence R.
Editor's introduction: Studies in econometric in honor of Carl F. Christ. 83 (1998) 1

Infrastructure and productivity: A nonlinear approach (with V. G. Duggal and C. Saltzman). 92 (1999) 47–74

Studies in econometrics in honor of Carl F. Christ (editor). 83 (1998) 1–366

Klein, Roger
Estimating new product demand from biased survey data (with Robert Sherman). 76 (1997) 53–76

Kloek, Teun
Outlier robust analysis of long-run marketing effects for weekly scanning data (with Philip Hans Franses and Andre Lucas). 89 (1999) 293–315

Koenker, Roger
Galton, Edgeworth, Frisch, and prospects for quantile regression in econometrics. 95 (2000) 347–374

GMM inference when the number of moment conditions is large (with J.A.F. Machado). 93 (1999) 327–344

Kohn, Robert
A Bayesian approach to model selection in stochastic coefficient regression models and structural time series models (with Thomas Shively). 76 (1997) 39–52

Nonparametric seemingly unrelated regression (with Michael Smith). 98 (2000) 257–281

Kongsted, Hans Christian
Trend stationarity in the /(2) cointegration model (with Anders Rahbek and Clara Jorgensen). 90 (1999) 265–289

Koop, Gary
A Bayesian analysis of multiple-output production frontiers (with Carmen Fernandez and Mark Steel). 98 (2000) 47–79

Bayes factors and nonlinearity: Evidence from economic time series (with Simon M. Potter). 88 (1999) 251–281

Bayesian analysis of long memory and persistence using ARFIMA models (with Eduardo Ley, Jacek Osiewalski, and Mark F.J. Steel). 76 (1997) 149–169

Bayesian efficiency analysis through individual effects: Hospital cost frontiers (with Jacek Osiewalski and Mark F.J. Steel). 76 (1997) 77–105

Learning about the across-regime correlation in switching regression models (with Gary Koop). 78 (1997) 217–227

Testing for integration using evolving trend and seasonals models: A Bayesian approach (with Herman K. Van Dijk). 97 (2000) 261–291

Koopman, S.J.
Detecting shocks: Outliers and breaks in time series (with A.C. Atkinson and N. Shephard). 80 (1997) 387–422

Estimation of stochastic volatility models via Monte Carlo maximum likelihood (with Gleb Sandmann). 87 (1998) 271–301

Koper, Nick A.M.
The influence of sample size on the degree of redundancy in spatial lag operators (with Hans J. Blommestein). 82 (1998) 317–333

Kramarz, Francis
Parameters of interest, nuisance parameter and orthogonality conditions. An application to autoregressive errors component models (with Bruno Crepon and Alain Trognow). 82 (1998) 135–156

Kramer, Walter
Autocorrelation- and heteroskedasticity-consistent t-values with trending data (with Sonja Michels). 76 (1997) 141–147

Krishnakumar, J.
Robust estimators for simultaneous equations models (with E. Ronchetti). 78 (1997) 295–314

Kuan, C.-M.
Testing time reversibility without moment restrictions (with Y.-T. Chen and R.Y. Chou). 95 (2000) 199–218

Tests for changes in models with a polynomial trend. 84 (1998) 75–91

Kumbhakar, Subal C.
Modeling allocative inefficiency in a translog cost function and cost share equations: An exact relationship. 76 (1997) 351–356

Kuo, Biing-Shen
Test for partial parameter instability in regressions with I(1) processes. 86 (1998) 337–368

Kwan, Yum K.
Asymptotic Bayesian analysis based on a limited information estimator. 88 (1999) 99–121

Kyriazidou, Ekaterini
Estimation of Type 3 Tobit models using symmetric trimming and pairwise comparisons (with Bo E. Honore and Christopher Udry). 76 (1997) 107–128

Testing for serial correlation in multivariate regression models. 86 (1998) 193–220

Labeaga, J.M.
A double-hurdle rational addiction model with heterogeneity: Estimating the demand for tobacco. 93 (1999) 49–72

Lahiri, Kajal
Further consequences of viewing LIML as an iterated Aitken estimator (with Ghuanming Gao). 98 (2000) 187–202

Lamb, Russell L.
Why are estimates of agricultural supply response so variable? (with Francis X. Diebold). 76 (1997) 357–373

Lancaster, T.
Bayes WESML: Posterior inference from choice-based samples. 79 (1997) 291–303

The incidental parameter problem since 1948. 95 (2000) 391–413

Lanot, Gauthier
The union/non-union wage differential: An application of semi-parametric methods (with Ian Walker). 84 (1998) 327–349

Lau, S.-H. Paul
I(O) In, integration and cointegration out: Time series properties of endogenous growth models. 93 (1999) 1–24

Lechner, Michael
Convenient estimators for the panel probit model (with Irene Bertschek). 87 (1998) 329–371

Lee, David S.
Changes in relative wages in the 1980s: Returns to observed and unobserved skills and black-white wage differentials (with Kenneth Y. Chay). 99 (2000) 1–38

Lee, K.
Cross-sectional aggregation of non linear models (with K.J. van Garderen and M.H. Pesaran). 95 (2000) 285–331

Lee, Lung-fei
A numerically stable quadrature procedure for the one-factor random-Lee, component discrete choice model. 95 (2000) 117–129

A smooth likelihood simulator for dynamic disequilibrium models. 78 (1997) 257–294

Estimation of dynamic and ARCH Tobit models. 92 (1999) 355–390

Simulated maximum likelihood estimation of dynamic discrete choice statistical models. Some Monte Carlo results. 82 (1998) 1–35

Simulation estimation of dynamic switching regression and dynamic disequilibrium models - some Monte Carlo results. 78 (1997) 179–204

The effects of improved nutrition, sanitation, and water quality on child health in high-mortality populations (with Mark R. Rosenzweig and Mark M. Pitt). 77 (1997) 209–235

Pitfalls in testing for long run relationships (with Jesus Gonzalo). 86 (1998) 129–154

Leeflang, Peter S.H.
Varying parameter models to accommodate dynamic promotion effects (with Eijte W. Foekens and Dick R. Wittink). 89 (1999) 249–268

Levy, Haim
Correlation and the time interval over which the variables are measured (with Gideon Schwarz). 76 (1997) 341–350

Lewbel, Arthur
Semiparametric qualitative response model estimation with unknown heteroscedasticity or instrumental variables. 97 (2000) 145–177

Ley, Eduardo
Bayesian analysis of long memory and persistence using ARFIMA models (with Gary Koop, Jacek Osiewalski, and Mark F.J. Steel). 76 (1997) 149–169

Leybourne, Stephen J.
Spurious rejections by Dickey-Fuller tests in the presence of a break under the null (with Terence C. Mills and Paul Newbold). 87 (1998) 191–203

Li, Kai
Bayesian inference in a simultaneous equation model with limited dependent variables. 85 (1998) 387–400

Li, Hongyi
Bootstrapping cointegrating regressions (with G.S. Maddala). 80 (1997) 297–318

Li, Q.
Testing serial correlation in semi-parametric panel data models (with C. Hsiao). 87 (1998) 207–237

A simple consistent bootstrap test for a parametric regression function (with Suojin Wang). 87 (1998) 145–165

Consistent model specification tests for time series econometric models. 92 (1999) 101–147

Li, Tong
Conditionally independent private information in OCS wildcat auctions (with Isabell Perrigne and Quang Vuong). 98 (2000) 129–161

Li, Yikang
Low-pass filtered least squares estimators of cointegrating vectors. 85 (1998) 89–316

Lichtenberg, Erik
Using dominance in forming bounds on DEA models: The case of experimental agricultural data (with Robert G. Chambers, Rolf Fare, and Edward Jaenicke). 85 (1998) 189–203

Lin, Chien-Fu Jeff
Testing parameter constancy in linear models against stochastic stationary parameters (with Timo Terasvirta). 90 (1999) 193–213

Linton, O.
Local nonlinear least squares: Using parametric information in nonparametric regression (with Pedro Gozalo). 99 (2000) 63–106

The asymptotic distribution of nonparametric estimates of the Lyapunov exponent for stochastic time series (with Y.-J. Whang). 91 (1999) 1–42

Liu, Ming
Modeling long memory in stock market volatility. 99 (2000) 139–171

Lo, A.W.
Nonparametric risk management and implied risk (with Y. Ait-Sahalia). 94 (2000) 9–51

Lobato, Ignacio N.
A semiparametric two-step estimator in a multivariate long memory model. 90 (1999) 129–153

Louviere, Jordan
Combining sources of preference data (with David Hensher and Joffre Swait). 89 (1999) 197–221

Lucas, Andre
Outlier robust analysis of long-run marketing effects for weekly scanning data (with Philip Hans Franses and Teun Kloek). 89 (1999) 293–315

Lumsdaine, R.L.
Testing for ARCH in the presence of a possibly misspecified conditional mean (with S. Ng). 93 (1999) 257–279

Lund, Jesper
Estimating continuous-time stochastic volatility models of the short-term interest rate (with Torben G. Andersen). 77 (1997) 343–377

Lütkepohl, Helmut
Analysis of cointegrated VARMA processes (with Holger Claessen). 80 (1997) 223–239

Nonparametric dynamic models (editor). 81 (1997) 1–280

Editor's introduction: Nonparametric dynamic modelling. 81 (1997) 1–5

Impulse response analysis in infinite order cointegrated vector autoregressive processes (with Pentti Saikkonen). 81 (1997) 127–157

Modified Wald tests under nonregular conditions (with Maike M. Burda). 78 (1997) 315–332

Testing for the cointegrating rank of a VAR process with a time trend (with P. Saikkonen). 95 (2000) 177–198

Luukkonen, Ritva
Testing cointegration in infinite order vector autoregressive processes (with Pentti Saikkonen). 81 (1997) 93–126

Maasoumi, Esfandiar
Ordering univariate distributions by entropy and variance (with Nader Ebrahimi and Ehsan S. Soofi). 90 (1999) 317–336

Machado, Jose A.F.
GMM inference when the number of moment conditions is large (with R. Koenker). 93 (1999) 327–344

Glejser's test revisited (with J.M.C. Santos Silva). 97 (2000) 189–202

MacKinnon, James G.
Approximate bias correction in econometrics (with Anthony A. Smith). 85 (1998) 205–230

Maddala, G.S.
Bootstrapping cointegrating regressions (with Hongyi Li). 80 (1997) 297–318

Magee, L.
On the use of sampling weights when estimating regression models with survey data (with A.L. Robb and J.B. Burbidge). 84 (1998) 251–271

Magnac, Thierry
Duration transition and count data models (with Christian Gourieroux, co-editor). 79 (1997) 195–402

Magnus, J.R.
On the sensitivity of the usual E and F-tests to covariance misspecification (with A.N. Banerjee). 95 (2000) 157–176

The sensitivity of OLS when the variance matrix is (partially) unknown (with A.N. Banerjee). 92 (1999) 295–323

Mahal. Ajay S.
Does the AIDS epidemic threaten economic growth? (with David E. Bloom) 77 (1997) 105–124

Malani, Anup
Measurement errors: A principal investigator-agent approach (with Tomas Philipson). 91 (1999) 273–298

Mandy, David M.
Relative efficiency with equivalence classes of asymptotic covariances (with Carlos Martins-Filho). 88 (1999) 79–98

Manski, Charles F.
Censoring of outcomes and regressors due to survey nonresponse: Identification and estimation using weights and imputations (with Joel L. Horowitz). 84 (1998) 37-58

Guest editorial: Principles of econometrics (with A.S. Goldberger). 95 (2000) 219–220

Identification problems and decisions under ambiguity: Empirical analysis of treatment response and normative analysis of treatment choice. 95 (2000) 415–442

Maravall, Agustin
Estimation error and the specification of unobserved component models (with C. Planas). 92 (1999) 325–353

Missing observations in ARIMA models: Skipping approach versus additive outlier approach (with Victor Gomez and Daniel Pena). 88 (1999) 341–363

Mariano, Roberto S.
Nonlinear and non-Gaussian state-space modeling with Monte Carlo simulations (with Hisashi Tanizaki). 83 (1998) 263–290

Marmol, Francesco
Spurious regression theory with non-stationary fractionally integrated processes. 84 (1998) 233–250

Marriott, John
The strength of evidence for unit autoregressive roots and structural breaks: A Bayesian perspective (with Paul Newbold). 98 (2000) 1–25

Martin, V.L.
Indirect estimation of ARFIMA and VARFIMA models (with N.P. Wilkins). 93 (1999) 149–175

Martins-Filho, Carlos
Relative efficiency with equivalence classes of asymptotic covariances (with David M. Mandy). 88 (1999) 79–98

Mayer, Walter J.
Maximum score estimation of disequilibrium models and the role of anticipatory price-setting (with Robert E. Dorsey). 87 (1998) 1–24

McCarthy, Michael D.
Finite sample moments results for the quasi-FIML estimator of the reduced form: The linear case. 83 (1998) 239–262

McClellan, Mark
The marginal cost effectiveness of medical technology: A panel instrumental variables approach (with Joseph P. Newhouse). 77 (1997) 39–64

McCracken, Michael
Robust out-of-sample inference. 99 (2000) 195–223

McCulloch, Robert E.
A Bayesian analysis of the multinomial probit model with fully identified parameters (with Nicholas G. Polson and Peter E. Rossi). 99 (2000) 173–193

McFadden, Daniel
Estimation of some partially specified nonlinear models (with Chunrong Ai). 76 (1997) 1–37

McIntosh, James
Simulated latent variable estimation of models with ordered categorical data (with Jon A. Breslaw). 87 (1998) 25–47

Meghir, Costas
Labour market transitions and retirement of men in the UK (with Edward Whitehouse). 79 (1997) 327–354

Melenberg, Bertrand
Estimation of a censored regression panel data model using conditional moment restrictions efficiently (with E. Charlier and A. van Soest). 95 (2000) 25–56

Melino, Angelo
Duration dependence and nonparametric heterogeneity: A Monte Carlo study (with Michael Baker). 96 (2000) 357–393

Michaelides, Alexande
Estimating the rational expectations model of speculative storage: A Monte Carlo comparison of three simulation estimators (with Serena Ng). 96 (2000) 231–266

Michelis, L.
The distributions of the J and Cox non-nested tests in regression models with weakly correlated regressors. 93 (1999) 369–401

Michels, Sonja
Autocorrelation- and heteroskedasticity-consistent t-values with trending data (with Walter Kramer). 76 (1997) 141–147

Mikkelsen, H.O.
Long-term equity anticipation securities and stock market volatility dynamics (with T. Bollerslev). 92 (1999) 75–99

Mills, Terence C.
Spurious rejections by Dickey-Fuller tests in the presence of a break under the null (with Stephen J. Leybourne and Paul Newbold). 87 (1998) 191–203

Min, Chung-ki
Forecasting turning points in countries' output growth rates: A response to Milton Friedman (with Arnold Zellner). 88 (1999) 203–206

Monfort, A.
Bayesian estimation of switching ARMA models (with M. Billio and C.P. Robert). 93 (1999) 229–255

Econometric specification of the risk neutral valuation model (with E.Clement and C. Gourieroux). 94 (2000) 117–143

Moon, Choon-Geol
Generalized extreme value model and additively separable generator function (with Ki-Hong Choi). 76 (1997) 129–140

Morduch, Jonathan J.
Using mixture models to detect sex bias in health outcomes in Bangladesh (with Hal S. Stern). 77 (1997) 259–276

Morin, Norman
Nonlinear stochastic trends (with Clive W.J. Granger and Tomoo Inoue). 81 (1997) 65–92

Mroz, T.A.
Discrete factor approximations in simultaneous equation models: Estimating the impact of a dummy endogenous variable on a continuous outcome. 92 (1999) 233–274

Nakamura, Alice
Model specification and endogeneity (with Masao Nakamura). 83 (1998) 213–237

Nakamura, Masao
Model specification and endogeneity (with Alice Nakamura). 83 (1998) 213–237

Nakatsuma, T.
Bayesian analysis of ARM-GARCH models: A Markov chain sampling approach. 95 (2000) 57–69

Narasimhan, Chakravarthi
Markov chain Monte Carlo and models of consideration set and parameter heterogeneity (with Jeongwen Chiang and Siddhartha Chib). 89 (1999) 223–248

Nassen, Kent D.
Representation of measurement error in marketing variables: Review of approaches and extension to three-facet designs (with Richard P. Bagozzi and Youjae Yi). 89 (1999) 393–421

Ncube, Mthuli
Heterogeneous information arrival and option pricing (with Patrick K. Asea). 83 (1998) 291–323

Nerlove, Marc
Quasi-rotational expectations, an alternative to fully rational expectations: An application to US beef cattle supply (with Ilaria Fornari). 83 (1998) 129–161

Newbold, Paul
Spurious rejections by Dickey-Fuller tests in the presence of a break under the null (with Stephen J. Leybourne and Terence C. Mills). 87 (1998) 191–203

The strength of evidence for unit autoregressive roots and structural breaks: A Bayesian perspective (with John Marriott). 98 (2000) 1–25

Newey, Whitney K.
Convergence rates and asymptotic normality for series estimators. 79 (1997) 147–168

Newhouse, Joseph P.
The marginal cost effectiveness of medical technology: A panel instrumental variables approach (with Mark McClellan). 77 (1997) 39–64

Ng, Serena
Estimating the rational expectations model of speculative storage: A Monte Carlo comparison of three simulation estimators (with Alexander Michaelides). 96 (2000) 231–266

Estimation and inference in nearly unbalanced nearly cointegrated systems (with Pierre Perron). 79 (1997) 53–81

Testing for ARCH in the presence of a possibly misspecified conditional mean (with R.L. Lumsdaine). 93 (1999) 257–279

Nielsen, Soren F.
On simulated EM algorithms. 96 (2000) 267–292

Nobile, Agostino
Comment: Bayesian multinomial probit models with a normalization constraint. 99 (2000) 335–345

Nychka, Douglas W.
A nonparametric multiple choice method within the random utility framework (with Ju-Chin Huang). 97 (2000) 207–225

Oberhelman, Dennis
Asymptotic probability concentrations and finite sample properties of modified LIML estimators for equations with more than two endogenous variables (with K. Rao Kadiyala). 98 (2000) 163–185

Ogaki, Masao
A cointegration approach to estimating preference parameters (with Joon Y. Park). 82 (1998) 107–134

Ohtani, Kazuhiro
Inadmissibility of the Stein-rule estimator under the balanced loss function. 88 (1999) 193–202

Osiewalski, Jacek
Bayesian analysis of long memory and persistence using ARFIMA models (with Gary Koop, Eduardo Ley, and Mark F.J. Steel). 76 (1997) 149–169

Bayesian efficiency analysis through individual effects: Hospital cost frontiers (with Gary Koop and Mark F.J. Steel). 76 (1997) 77–105

On the use of panel data in stochastic frontier models with improper priors (with Carmen Fernandez and Mark F.J. Steel). 79 (1997) 169–193

Paap, Richard
Bayesian analysis of seasonal unit roots and seasonal mean shifts (with Philip Hans Franses and Henk Hoek). 78 (1997) 359–380

Paarsch, Harry J.
Deriving an estimate of the optimal reserve price: An application to British Columbian timber sales. 78 (1997) 333–357

Pai, Jeffrey S.
Bayesian analysis of compound loss distributions. 79 (1997) 129–146

Palm, Franz C.
Sources of asymmetry in production factor dynamics (with Gerard A. Pfann). 82 (1998) 361–392

Park, B.U.
Stochastic panel frontiers: A semiparametric approach (with R.C. Sickles and L. Simar). 84 (1998) 273–301

Park, Joon Y.
A cointegration approach to estimating preference parameters (with Masao Ogaki). 82 (1998) 107–134

Paruolo, P.
Weak exogeneity in I(2)VAR systems (with A. Rahbek). 93 (1999) 281–308

Pena, Daniel
Missing observations in ARIMA models: Skipping approach versus additive outlier approach (with Victor Gomez and Agustin Maravall). 88 (1999) 341–363

Pendakur, Krishna
Semiparametric estimates and tests of base-independent equivalence scales. 88 (1999) 1–40

Pere, Pekka
Adjusted estimates and Wald statistics for the AR(1) model with constant. 98 (2000) 335–363

Perloff, Jeffrey
Estimation and inference with censored and ordered multinomial response data (with Amos Golan and George Judge). 79 (1997) 23–51

Perraudin, William R.M.
The demand for risky assets: Sample selection and household portfolios (with Bent E. Sorensen). 97 (2000) 117–144

Perrigne, Isabell
Conditionally independent private information in OCS wildcat auctions (with Tong Li and Quang Vuong). 98 (2000) 129–161

Perron, Pierre
Estimation and inference in nearly unbalanced nearly cointegrated systems (with Serena Ng). 79 (1997) 53–81

Further evidence on breaking trend functions in macroeconomic variables. 80 (1997) 355–385

Pesaran, M. Hashem
Cross-sectional aggregation of non linear models (with K.J. van Garderen and K. Lee). 95 (2000) 285–331

Structural analysis of vector error correlation models with exogenous I(1) variables (with Yongcheol Shin, and Richard J. Smith). 97 (2000) 293–343

Pann, Gerard A.
Sources of asymmetry in production factor dynamics (with Franz C. Palm). 82 (1998) 361–392

Philipson, Tomas
The evaluation of new health care technology: The labor economics of statistics. 76 (1997) 375–395

Phillips Garry D.A.
An alternative approach to obtaining Nagar-type moment approximations in simultaneous equation models. 97 (2000) 345–364

Phillips, Peter C.B.
Fully modified IV, GIVE and GMM estimation with possibly non-stationary regressors and instruments (with Yuichi Kitamura). 80 (1997) 85–123

Higher-order approximations for frequency domain time series regression (with Zhijie Xiao). 86 (1998) 297–336

Impulse response and forecast error variance asymptotics in nonstationary VARs. 83 (1998) 21–56

Model selection in partially nonstationary vector autoregressive processes with reduced rank structure (with John C. Chao). 91 (1999) 227–271

Posterior distributions in limited information analysis of the simultaneous equations model using the Jeffreys prior (with J.C. Chao). 87 (1998) 49–86

Philipson, Tomas
Measurement errors: A principal investigator-agent approach (with Anup Malani). 91 (1999) 273–298

Pinkse, Joris
A consistent nonparametric test for serial Independence. 84 (1998) 205–231

Contracting in space: An application of spatial statistics to discrete-choice models (with Margaret E. Slade). 85 (1998) 125–154

Pitt, Mark M.
The effects of improved nutrition, sanitation, and water quality on child health in high-mortality populations (with Lung-fei Lee and Mark R. Rosenzweig). 77 (1997) 209–235

Planas, C.
Estimation error and the specification of unobserved component models (with A. Maravall). 92 (1999) 325–353

Poirier, Dale J.
Comparing and choosing between two models with a third model in the background. 78 (1997) 139–151

Learning about the across-regime correlation in switching regression models (with Dale J. Poirier). 78 (1997) 217–227

Politis, D.N.
Subsampling for heteroskedastic time series (with Joseph P. Romano and Michael Wolf). 81 (1997) 281–317

Pollock, D.S.G.
Trend estimation and de-trending via rational square-wave filters. 99 (2000) 317–334

Polson, Nicholas G.
A Bayesian analysis of the multinomial probit model with fully identified parameters (with Robert E. McCulloch and Peter E. Rossi). 99 (2000) 173–193

Potter, Simon M.
Bayes factors and nonlinearity: Evidence from economic time series (with Gary Koop). 88 (1999) 251–281

Psaradakis, Zacharias
Finite-sample properties of the maximum likelihood estimator in autoregressive models with Markov switching (with Martin Sola). 86 (1998) 369–386

Qian, Hailong
Improved instrumental variables and generalized method of moments estimators (with P. Schmidt). 91 (1999) 145–169

Redundancy of moment conditions (with T. Breusch, P. Schmidt and D. Wyhowski). 91 (1999) 89–111

Quintos, Carmela E.
Analysis of cointegration vectors using the GMM approach. 85 (1998) 155–188

Stability tests in error correction models. 82 (1998) 289–315

Racine, Jeff
Consistent cross-validatory model-selection for dependent data: hv-block cross-validation. 99 (2000) 39–61

Rahbek, Anders
Trend stationarity in the /(2) cointegration model (with Hans Christian Kongsted and Clara Jorgensen). 90 (1999) 265–289

Weak exogeneity in 1(2)VAR systems (with P. Paruolo). 93 (1999) 281–308

Rahman, Shahidur
Marginal likelihood score-based tests of regression disturbances in the presence of nuissance parameters (with Maxwell L. King). 82 (1998) 81–106

Rambaldi, Alicia N.
Applying linear time-varying constraints to econometric models: With an application to demand systems (with Howard E. Doran). 79 (1997) 83–95

Randall, Alan
Semi-nonparametric estimation of binary response models with an application to natural resource valuation (with Heng Z. Chen). 76 (1997) 323–340

Ravallion, Martin
Decomposing social indicators using distributional data (with Benu Bidani). 77 (1997) 125–139

Reinsdorf, Marshall B.
The Sato-Vartia index and the monotonicity axiom (with Alan H. Dorfman). 90 (1999) 45–61

Renault, Eric
Econometric methods for derivative securities and risk management (edited with R. Garcia and Eric Ghysels). 94 (2000) 1–318

Econometric methods for derivative securities and risk management: Editors' introduction (with R. Garcia and Eric Ghysels). 94 (2000) 1–7

Ridder, G.
Stratified partial likelihood estimation (with I. Tunali). 92 (1999) 193–232

Rilstone, Paul
Semiparametric estimation of count regression models (with Shiferaw Gurmu and Steven Stern). 88 (1999) 123–150

Robb, A.L.
On the use of sampling weights when estimating regression models with survey data (with L. Magee and J.B. Burbidge). 84 (1998) 251–271

Robert, C.P.
Bayesian estimation of switching ARMA models (with M. Billio and A. Monfort). 93 (1999) 229–255

Robinson, P.M.
Testing of unit root and other non-stationary hypotheses in macroeconomic time series (with L.A. Gil-Alana). 80 (1997) 241–268

Romano, Joseph P.
Subsampling for heteroskedastic time series (with D.N. Politis and Michael Wolf). 81 (1997) 281–317

Romeo, Charles J.
Measuring information loss due to inconsistencies in duration data from longitudinal surveys. 78 (1997) 159–177

Ronchetti, E.
Robust estimators for simultaneous equations models (with J. Krishnakumar). 78 (1997) 295–314

Rosenzweig, Mark R.
The dynamics of agricultural production and the calorie income relationship: Evidence from Pakistan (with Jere R. Behrman and Andrew D. Foster). 77 (1997) 187–207

The effects of improved nutrition, sanitation, and water quality on child health in high-mortality populations (with Lung-fei Lee and Mark M. Pitt). 77 (1997) 209–235

Rossi, Peter E.
A Bayesian analysis of the multinomial probit model with fully identified parameters (with Robert E. McCulloch and Nicholas G. Polson). 99 (2000) 173–193

Marketing models of consumer heterogeneity (with Greg M. Allenby). 89 (1999) 57–78

Rothenberg, Thomas J.
Inference in a nearly integrated autoregressive model with nonnormal innovations (with James H. Stock). 80 (1997) 269–286

Ruiz, Esther
QML arid GMM estimators of stochastic volatility models: Response to Andersen and Sorensen. 76 (1997) 405

Runde, Ralf
The asymptotic null distribution of the Box-Pierce Q-statistic for random variables with infinite variance. An application to German stock returns 78 (1997) 205–216

Runkle, David E.
Statistical inference in the multinomial multiperiod probit model (with John F. Geweke and Michael P. Keane). 80 (1997) 125–165

Ryu, H.K.
Estimating the density of unemployment duration based on contaminated samples or small samples (with D.J. Slottje). 95 (2000) 131–156

Saikkonen, Pentti
Impulse response analysis in infinite order cointegrated vector autoregressive processes (with Helmut Lütkepohl). 81 (1997) 127–157

Testing cointegration in infinite order vector autoregressive processes (with Ritva Luukkonen). 81 (1997) 93–126

Testing for the cointegrating rank of a VAR process with a time trend (with H. Lütkepohl). 95 (2000) 177–198

Salmon, Mark
Representations of /(2) cointegrated systems using the Smith-McMillan form (with Niels Haldrup). 84 (1998) 303–325

Saltzman, C.
Infrastructure and productivity: a nonlinear approach (with V. G. Duggal and L.R. Klein). 92 (1999) 47–74

Sandmann, Gleb
Estimation of stochastic volatility models via Monte Carlo maximum likelihood (with Siem Jan Koopman). 87 (1998) 271–301

Sarabia, J.-M.
An ordered family of Lorenz curves (with E. Castillo and D.J. Slottje). 91 (1999) 43–60

Savin, N.E.
Empirically relevant critical values for hypothesis tests: A bootstrap approach (with J.L. Horowitz). 95 (2000) 375–389

Schaumburg, Ernst
Likelihood analysis of seasonal cointegration (with Soren Johansen). 88 (1999) 301–339

Scheinkman, Jose Alexandre
Spectral methods for identifying scalar diffusions (with Lars Peter Hansen and Nizar Touzi). 86 (1998) 1–32

Schmidt, Peter
Efficient estimation of dynamic panel data models: Alternative assumptions and simplified estimation (with Seung C. Ahn). 76 (1997) 309–321

Efficient estimation of panel data models with strictly exogenous explanatory variables (with K.S. Im, S.C. Ahn, and J.M. Wooldridge). 93 (1999) 177–201

Improved instrumental variables and generalized method of moments estimators (with H. Qian). 91 (1999) 145–169

Redundancy of moment conditions (with T. Breusch, H. Qian, and D. Wyhowski). 91 (1999) 89–111

Schultz, T. Paul
Assessing the productive benefits of nutrition and health: An integrated human capital approach. 77 (1997) 141–158

Schwarz, Gideon
Correlation and the time interval over which the variables are measured (with Haim Levy). 76 (1997) 341–350

Scott-Morton, F.M.
Misclassification of the dependent variable in a discrete-response setting (with J.A. Hausman and Jason Abrevaya). 87 (1998) 239–269

Sentana, Enrique
Testing for GARCH effects: A one-sided approach (with Demos Antonis). 86 (1998) 97–127

Seo, Byeongseon
Distribution theory for unit root tests with conditional heteroskedasticity. 91 (1999) 113–144

Statistical inference on cointegration rank in error correction models with stationary covariates. 85 (1998) 339–385

Shalabh
Improved estimation of the slope parameter in a linear ultrastructural model when measurement errors are not necessarily normal (with Anil K. Srivastava). 78 (1997) 153–157

Shephard, Neil
Cointegration and dynamics in economics (with David F. Hendry, co-editor). 80 (1997) 195–424

Detecting shocks: Outliers and breaks in time series (with A.C. Atkinson and S.J. Koopman). 80 (1997) 387–422

Sherman, Robert P.
Estimating new product demand from biased survey data (with Roger Klein). 76 (1997) 53–76

Rank estimators for monotonic index models (with Christopher Cavanagh). 84 (1998) 351–381

Shin, Dong Wan
Gaussian tests for seasonal unit roots based on Cauchy estimation and recursive mean adjustments (with Beong Soo So). 99 (2000) 107–137

Shin, Yongcheol
Structural analysis of vector error correlation models with exogenous I(1) variables (with M. Hashem Pesaran and Richard J. Smith). 97 (2000) 293–343

Shively, Thomas
A Bayesian approach to model selection in stochastic coefficient regression models and structural time series models (with Robert Kohn). 76 (1997) 39–52

Sickles, R.C.
Stochastic panel frontiers: A semiparametric approach (with B.U. Park and L. Simar). 84 (1998) 273–301

Simar, L.
Stochastic panel frontiers: A semiparametric approach (with B.U. Park and R.C. Sickles). 84 (1998) 273–301

Silva, J.M.C. Santos
Glejser's test revisited (with Jose A.F. Machado). 97 (2000) 189–202

Silva-Risso, Jorge M.
Long-run effects of price promotions in scanner markets (with Marnik G. Dekimpe and Dominique M. Hanssens). 89 (1999) 269–291

Sims, Christopher A.
Econometric implications of the government budget constraint. 83 (1998) 9–19

Using a likelihood perspective to sharpen econometric discourse: Three examples. 95 (2000) 443–462

Skeels, Christopher L.
A Monte Carlo investigation of the sampling behavior of conditional moment tests in Tobit and Probit models (with F. Vella). 92 (1999) 275–294

Slade, Margaret E.
Contracting in space: An application of spatial statistics to discrete-choice models (with Joris Pinkse). 85 (1998) 125–154

Slottje, Daniel. J.
An ordered family of Lorenz curves (with J.-M. Sarabia and E. Castillo). 91 (1999) 43–60

Estimating the density of unemployment duration based on contaminated samples or small samples (with H.K. Ryu). 95 (2000) 131–156

Smith, Anthony A.
Approximate bias correction in econometrics (with James G. MacKinnon). 85 (1998) 205–230

Smith, D.C.
Finite sample properties of tests of the Epstein-Zin asset pricing model. 93 (1999) 113–148

Smith, Michael
Nonparametric seemingly unrelated regression (with Robert Kohn). 98 (2000) 257–281

Smith, Richard J.
Additional critical values and asymptotic representations for seasonal unit root tests (with A.M. Robert Taylor). 85 (1998) 269–288

Structural analysis of vector error correlation models with exogenous I(1) variables (with M. Hashem Pesaran and Yongcheol Shin). 97 (2000) 293–343

Snell, Andy
Testing for r versus r- 1 cointegrating vectors. 88 (1999) 151–191

So, Beong Soo
Gaussian tests for seasonal unit roots based on Cauchy estimation and recursive mean adjustments (with Dong Wan Shin). 99 (2000) 107–137

Sola, Martin
Finite-sample properties of the maximum likelihood estimator in autoregressive models with Markov switching (with Zacharias Psaradakis). 86 (1998) 369–386

Soofi, Ehsan S.
Ordering univariate distributions by entropy and variance (with Nader Ebrahimi and Esfandiar Maasoumi). 90 (1999) 317–336

Sorensen, B.E.
Efficient method of moments estimation of a stochastic volatility model: A Monte Carlo study (with T.G. Andersen and H.-J. Chung). 91 (1999) 61–87

GMM and QML asymptotic standard deviations in stochastic volatility models: Comments on Ruiz (1994) (with Torben G. Andersen). 76 (1997) 397–403

The demand for risky assets: Sample selection and household portfolios (with William R.M. Perraudin). 97 (2000) 117–144

Srivastava, Anil K.
Improved estimation of the slope parameter in a linear ultrastructural model when measurement errors are not necessarily normal (with Shalabh). 78 (1997) 153–157

Steel, Mark F.J.
A Bayesian analysis of multiple-output production frontiers (with Carmen Fernandez and Gary Koop). 98 (2000) 47–79

Bayesian analysis of long memory and persistence using ARFIMA models (with Gary Koop, Eduardo Ley, and Jacek Osiewalski). 76 (1997) 149–169

Bayesian efficiency analysis through individual effects: Hospital cost frontiers (with Gary Koop and Jacek Osiewalski). 76 (1997) 77–105

On the use of panel data in stochastic frontier models with improper priors (with Carmen Fernandez and Jacek Osiewalski). 79 (1997) 169–193

Stern, Hal S.
Using mixture models to detect sex bias in health outcomes in Bangladesh (with Jonathan J. Morduch). 77 (1997) 259–276

Stern, Steven
Semiparametric estimation of count regression models (with Shiferaw Gurmu and Paul Rilstone). 88 (1999) 123–150

Stock, James H.
Inference in a nearly integrated autoregressive model with nonnormal innovations (with Thomas J. Rothenberg). 80 (1997) 269–286

Strauss, John
Health and wages: Evidence on men and women in urban Brazil (with Duncan Thomas). 77 (1997) 159–185

Streibel, Mariane
Testing for a slowly changing level with special reference to stochastic volatility (with Andrew Harvey). 87 (1998) 167–189

Sturm, Roland
Private health insurance and public expenditures in Jamaica (with Paul Gertler). 77 (1997) 237–257

Sun, Baohong
Missing price and coupon availability data in scanner panels: Correcting for the self-selection bias in choice model parameters (with Tulin Erderm and Michael P. Keane). 89 (1999) 177–196

Modeling survey response bias with an analysis of the demand for an advanced electronic device (with Chen Hsiao). 89 (1999) 15–39

Swait, Joffre
Combining sources of preference data (with David Hensher and Jordan Louviere). 89 (1999) 197–221

Swanson, N.R.
An introduction to stochastic unit-root processes with Clive W.J. Granger). 80 (1997) 35–62

Testing for stationarity-ergodicity and for comovements between nonlinear discrete time Markov processes (with V. Corradi and H. White). 96 (2000) 39–73

The econometric consequences of the ceteris paribus condition in economic theory (with H.J. Bierens). 95 (2000) 223–253

Swensen, A.R.
Testing exact rational expectations in cointegrated vector autoregressive models (with S. Johansen). 93 (1999) 73–91

Szpiro, George G.
Noise in unspecified, non-linear time series. 78 (1997) 229–255

Taber, Christopher R.
Semiparametric identification and heterogeneity in discrete choice dynamic programming models. 96 (2000) 201–229

Tanizaki, Hisashi
Nonlinear and non-Gaussian state -space modeling with Monte Carlo simulations (with Roberto S. Mariano). 83 (1998) 263–290

Tauchen, G.
Estimation of stochastic volatility models with diagnostics (with A. Ronald Gallant and David Hsieh). 81 (1997) 159–192

The relative efficiency of method of moments estimators (with A. Ronald Gallant). 92 (1999) 149–172

Tsybakov, A.
Local polynomial estimators of the volatility function in nonparametric autoregression (with W. Hardle). 81 (1997) 223–242

Taylor, A.M. Robert
Additional critical values and asymptotic representations for seasonal unit root tests (with Richard J. Smith). 85 (1998) 269–288

Terasvirta, T.
Properties of moments of a family of GARCH processes (with C. He). 92 (1999) 173–192

Testing parameter constancy in linear models against stochastic stationary parameters (with Chien-Fu Jeff Lin). 90 (1999) 193–213

Terza, Joseph V.
Estimating count data models with endogenous switching: Sample selection and endogenous treatment effects. 84 (1998) 129–154

Thomas, Duncan
Health and wages: Evidence on men and women in urban Brazil (with John Strauss). 77 (1997) 159–185

Thompson, T. Scott
Maximum likelihood estimation of a binary choice model with random coefficients of unknown distribution (with Hidehiko Ichimura). 86 (1998) 269–295

Thomsen, Thomas
Short cuts to dynamic factor demand modeling. 97 (2000) 1–23

Timmermann, A.
Moments of Markov switching models. 96 (2000) 75–111

Toda, Hiro Y.
Inference in possibly integrated vector autoregressive models: Some finite sample evidence (with Hiroshi Yamada). 86 (1998) 55–95

Torres, Olivier
American options with stochastic dividends and volatility: A nonparametric investigation (with M. Broadie, J. Detemple, and E. Ghysels). 94 (2000) 53–92

Markovian processes, two-sided autoregressions and finite-sample inference for stationary and nonstationary autoregressive processes (with Jean-Marie Dufour). 99 (2000) 255–289

Touzi, Nizar
Spectral methods for identifying scalar diffusions (with Lars Peter Hansen and Jose Alexandre Scheinkman). 86 (1998) 1–32

Train, Kenneth
Forecasting new product penetration with flexible substitution patterns (with David Brownstone). 89 (1999) 109–129

Trognow, Alain
Parameters of interest, nuisance parameter and orthogonality conditions. An application to autoregressive errors component models (with Bruno Crepon and Francis Kramarz). 82 (1998) 135–156

Tsay, W.-J.
The spurious regression of fractionally integrated processes (with C.-F. Chung). 96 (2000) 155–182

Tse, Y.K.
A test for constant correlations in a multivariate GARCH model. 98 (2000) 107–127

Tsionas, Efthymios G.
Monte Carlo inference in econometric models with symmetric stable disturbances. 88 (1999) 365–401

Tunali, I.
Stratified partial likelihood estimation (with G. Ridder). 92 (1999) 193–232

Turkington, Darrell
Efficient estimation in the linear simultaneous equations model with vector autoregressive disturbances. 85 (1998) 51–74

Generalized vec operators and the seemingly unrelated regression equations model with vector correlated disturbances. 99 (2000) 225–253

Tzavalis, Elias
Inference for unit roots in dynamic panels where the time dimension is fixed (with Richard D.F. Harris). 91 (1999) 201–226

Udry, Christopher
Estimation of Type 3 Tobit models using symmetric trimming and pairwise comparisons (with Bo E. Honore and Ekaterini Kyriazidou). 76 (1997) 107–128

Vahid, Farshid
Codependent cycles (with Robert F. Engle). 80 (1997) 199–221

Testing multiple equation systems for common nonlinear components (with Heather M. Anderson). 84 (1998) 1–36

Van den Berg, Gerard J.
Association measures for durations in bivariate hazard rate models. 79 (1997) 221–245

Van Dijk, Herman K.
Testing for integration using evolving trend and seasonals models: A Bayesian approach (with Gary Koop). 97 (2000) 261–291

Van Doorslaer, Eddy
Socioeconomic inequalities in health: Measurement, computation, and statistical inference (with Nanak Kakwani and Adam Wagstaff). 77 (1997) 87–103

Van Garderen, K.J.
Cross-sectional aggregation of non linear models (with K. Lee and M.H. Pesaran). 95 (2000) 285–331

Van Soest, A.
Estimation of a censored regression panel data model using conditional moment restrictions efficiently (with E. Charlier and B. Melenberg). 95 (2000) 25–56

Vanasse, Charles
Debt, moral hazard and airline safety: An empirical evidence (with Georges Dionne, Robert Gagne, and Francois Gagnon). 79 (1997) 379–402

Inferring technological parameters from incomplete panel data (with Georges Dionne and Robert Gagne). 87 (1998) 303–327

Velasco, Carlos
Non-stationary log-periodogram regression. 91 (1999) 325–371

Vella, F.
A Monte Carlo investigation of the sampling behavior of conditional moment tests in Tobit and Probit models (with Christopher L. Skells). 92 (1999) 275–294

Two-step estimation of panel data models with censored endogenous variables and selection bias (with Marno Verbeek). 90 (1999) 239–263

Verbeek, Marno
Two-step estimation of panel data models with censored endogenous variables and selection bias (with Francis Vella). 90 (1999) 239–263

Vijverberg, Wim P.M.
Monte Carlo evaluation of multivariate normal probabilities. 76 (1997) 281–307

Vilcassim, Naufel
Product line extensions and competitive market interactions: An empirical analysis (with Vrinda Kadiyali and Pradeep Chintagunta). 89 (1999) 339–363

Vinod, H.D.
Foundations of statistical inference based on numerical roots of robust pivot functions (Fellow's Corner). 86 (1998) 387–396

Visser, M.
A count data model with unobserved heterogeneity (with C. Gourieroux). 79 (1997) 247–268

Vogelsang, Timothy J.
Sources of nonmonotonic power when testing for a shift in mean of a dynamic time series. 88 (1999) 283–299

Vuong, Quang
Conditionally independent private information in OCS wildcat auctions (with Tong Li and Isabell Perrigne). 98 (2000) 129–161

Wagstaff, Adam
Socioeconomic inequalities in health: Measurement, computation, and statistical inference (with Nanak Kakwani and Eddy van Doorslaer). 77 (1997) 87–103

Walker, Ian
The union/non-union wage differential: An application of semi-parametric methods (with Gauthier Lanot). 84 (1998) 327–349

Wang, C.Y.
Estimation in choice-based sampling with measurement error and bootstrap analysis (with Suojin Wang and R.J. Carroll). 77 (1997) 65–86

Wang, Liqun
Estimation of censored linear errors-in-variables models. 84 (1998) 383–400

Wang, Suojin
Estimation in choice-based sampling with measurement error and bootstrap analysis (with C.Y. Wang and R.J. Carroll). 77 (1997) 65–86

Wansbeek, Tom
Marketing and econometrics: Editors' introduction (with Michel Wedel). 89 (1999) 1–14

Wedel, Michel
Marketing and econometrics: Editors' introduction (with Tom Wansbeek). 89 (1999) 1–14

Wei, Quanling
Analyzing properties of K-cones in the generalized data envelopment analysis model (with Gang Yu). 80 (1997) 63–84

West, Kenneth D.
Another heteroskedasticity- and autocorrelation-consistent covariance matrix estimator. 76 (1997) 171–191

Whaley, R.E.
Regime switching in foreign exchange rates: Evidence from currency option prices (with N.P.B. Bollen and S.F. Gray). 94 (2000) 239–276

Whang, Yoon-Jae
Consistent bootstrap tests of parametric regression functions. 98 (2000) 27–46

The asymptotic distribution of nonparametric estimates of the Lyapunov exponent for stochastic time series (with O. Linton). 91 (1999) 1–42

White, H.
Testing for stationarity-ergodicity and for comovements between nonlinear discrete time Markov processes (with V. Corradi and N.R. Swanson). 96 (2000) 39–73

Whitehouse, Edward
Labour market transitions and retirement of men in the UK (with Costas Meghir). 79 (1997) 327–354

Whiteman, Charles H.
A Bayesian approach to dynamic macroeconomics (with David N. DeJong and Beth F. Ingram). 98 (2000) 203–223

Wilkins, N.P.
Indirect estimation of ARFIMA and VARFIMA models (with V.L. Martin). 93 (1999) 149–175

Winkelmann, Rainer
Posterior simulation and Bayes factors in panel count data models (with Siddhartha Chib and Edward Greenberg). 86 (1998) 33–54

Windmeijer, Frank A.G.
An R-squared measure of goodness of fit for some common nonlinear regression models (with A. Colin Cameron). 77 (1997) 342–329

Winer, Russell S.
Econometric modeling of competition: A multi-category choice-based mapping approach (with Tulin Erdem). 89 (1999) 159–175

Wittink, Dick R.
Varying parameter models to accommodate dynamic promotion effects (with Eijte W. Foekens and Peter S.H. Leeflang). 89 (1999) 249–268

Wolf, Michael
Subsampling for heteroskedastic time series (with D.N. Politis and Joseph P. Romano). 81 (1997) 281–317

Wooldridge, Jeffrey. M.
Distribution-free estimation of some nonlinear panel data models. 90 (1999) 77–97

Efficient estimation of panel data models with strictly exogenous explanatory variables (with K.S. Im, S.C. Ahn, and P. Schmidt). 93 (1999)177–201

Wright, Jonathan H.
Semiparametric estimation of long-memory volatility dependencies: The role of high-frequency data (with Tim Bollerslev). 98 (2000) 81–106

Wyhowski, D.
Redundancy of moment conditions (with T. Breusch, H. Qian, and P. Schmidt). 91 (1999) 89–111

Xiao, Zhijie
Higher-order approximations for frequency domain time series regression (with Peter C.B. Phillips). 86 (1998) 297–336

Yamada, Hiroshi
Inference in possibly integrated vector autoregressive models: Some finite sample evidence (with Hiro Y. Toda). 86 (1998) 55–95

Yang, Minxian
System estimators of cointegrating matrix in absence of normalising information. 85 (1998) 317–337

Yao, Feng
Inference on one-way effect and evidence in Japanese macroeconomic data (with Yuzo Hosoya). 98 (2000) 225–255

Yi, Youjae
Representation of measurement error in marketing variables: Review of approaches and extension to three-facet designs (with Richard P. Bagozzi and Kent D. Nassen). 89 (1999) 393–421

Ying, Zhiliang
Simple resampling methods for censored regression quantiles (with Yannis Bilias and Songnian Chen). 99 (2000) 373–386

Yu, Gang
Analyzing properties of K-cones in the generalized data envelopment analysis model (with Quanling Wei). 80 (1997) 63–84

Zellner, Arnold
Forecasting turning points in countries' output growth rates: A response to Milton Friedman (with Chung-ki Min). 88 (1999) 203–206

The finite sample properties of simultaneous equations' estimates and estimators Bayesian and non-Bayesian approaches. 83 (1998) 185–212

Zha, Tao
Block recursion and structural vector autoregressions. 90 (1999) 291–316

Zinde-Walsh, V.
On the distributions of Augmented Dickey-Fuller statistics in processes with moving average components (with J.W. Galbraith). 93 (1999) 25–47